



QUARTERLY STATEMENT

As of June 30, 2020
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 <small>(Current Period) (Prior Period)</small>	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 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100 <small>(Area Code) (Telephone Number)</small>
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <small>(Name)</small> amber_roberts@ohionational.com <small>(E-Mail Address)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number) (Extension)</small> 513-794-4622 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
Barbara Ann Turner	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Scott NielShepherd #	Senior Vice President & Chief Corporate Actuary

OTHER

Gary Thomas Huffman	Chairman & Chief Executive Officer	Rocky Coppola	Senior Vice President & Chief Financial Officer
Michael JosephDeWeirdt	Senior Vice President	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

DIRECTORS OR TRUSTEES

Michael Joseph DeWeirdt	Kristal Elaine Hambrick	Gary Thomas Huffman	Barbara Ann Turner
-------------------------	-------------------------	---------------------	--------------------

State of..... Ohio
County of..... Clermont

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) Barbara Ann Turner _____ (Printed Name) President & Chief Operating Officer _____ (Title)	_____ (Signature) Therese Susan McDonough _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Doris Lee Paul _____ (Printed Name) Treasurer _____ (Title)
--	---	--

Subscribed and sworn to before me
This 11th day of August 2020

a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

Darlene Cook, Notary Public
Expires on February 17, 2025

Statement as of June 30, 2020 of the **OHIO NATIONAL LIFE ASSURANCE CORPORATION**
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	1,774,524,208	0	1,774,524,208	1,830,100,618
2. Stocks:				
2.1 Preferred stocks.....	2,000,000	0	2,000,000	0
2.2 Common stocks.....	8,487,649	0	8,487,649	8,487,889
3. Mortgage loans on real estate:				
3.1 First liens.....	421,534,492	0	421,534,492	436,177,365
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 (\$.....53,407,747), cash equivalents (\$.....0) and short-term investments (\$.....0).....	53,407,747	0	53,407,747	(1,868,071)
6. Contract loans (including \$.....0 premium notes).....	126,285,929	0	126,285,929	124,929,839
7. Derivatives.....	2,061,549	0	2,061,549	2,328,638
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	1,993,020	0	1,993,020	1,296,765
10. Securities lending reinvested collateral assets.....	44,749,657	0	44,749,657	74,079,987
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,435,044,251	0	2,435,044,251	2,475,533,030
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	17,342,198	0	17,342,198	17,981,532
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,286,460	0	9,286,460	17,514,652
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	117,393,621	0	117,393,621	127,919,275
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	14,262,027	620,771	13,641,256	21,400,185
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	563,425	0	563,425	560,940
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.....	69,528,388	37,432,535	32,095,853	32,290,562
19. Guaranty funds receivable or on deposit.....	2,047,717	0	2,047,717	2,097,302
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.....	40,205,275	0	40,205,275	34,904,020
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	74,725	0	74,725	72,546
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,705,748,087	38,053,306	2,667,694,781	2,730,274,044
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	246,926,927	0	246,926,927	268,294,779
28. Total (Lines 26 and 27).....	2,952,675,014	38,053,306	2,914,621,708	2,998,568,823

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.....	60,725	0	60,725	71,546
2502. State taxes recoverable.....	14,000	0	14,000	1,000
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).....	74,725	0	74,725	72,546

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 \$.....2,095,231,683 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,095,231,683	2,094,253,760
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	85,904,155	82,995,937
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	109,819,666	106,555,377
4. Contract claims:		
4.1 Life.....	20,033,084	30,769,426
4.2 Accident and health.....	907,345	889,786
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 \$.....302,796 accident and health premiums.....	1,201,265	811,755
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 \$.....9,471,772 assumed and \$.....8,258,020 ceded.....	17,729,791	21,940,495
9.4 Interest Maintenance Reserve.....	12,115,791	12,416,962
10. Commissions to agents due or accrued - life and annuity contracts \$.....3,735,998, accident and health \$.....238,468 and deposit-type contract funds \$.....0.....	3,974,466	4,868,560
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,696,350	1,702,278
13. Transfers to Separate Accounts due or accrued (net) (including \$.....1,042,039 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	1,042,039	740,035
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,618,998	3,961,979
15.1 Current federal and foreign income taxes, including \$.....(159,424) on realized capital gains (losses).....	225,791	358,329
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,459,520	3,457,573
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,806,250	2,001,250
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	(3,714,905)	3,615,614
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.....	16,438,455	17,609,029
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.....	7,121,567	8,566,651
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.....	2,549,840	0
24.10 Payable for securities lending.....	44,749,657	74,079,987
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	1,070,934	1,236,372
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,426,981,742	2,472,831,155
27. From Separate Accounts statement.....	246,926,927	268,294,779
28. Total liabilities (Lines 26 and 27).....	2,673,908,669	2,741,125,934
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).....	143,136,746	159,866,597
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).....	231,113,032	247,842,884
38. Totals of Lines 29, 30 and 37.....	240,713,037	257,442,889
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	2,914,621,706	2,998,568,823

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	1,070,934	1,236,372
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).....	1,070,934	1,236,372
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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	74,635,750	76,643,211	141,150,533
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	52,032,668	79,361,539	138,230,027
4. Amortization of Interest Maintenance Reserve (IMR).....	984,877	581,579	1,637,094
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	22,614,567	22,822,025	64,290,773
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.....	650,491	677,905	1,395,887
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	11,801,870	9,857,563	21,984,289
9. Totals (Lines 1 to 8.3).....	162,720,223	189,943,822	368,688,603
10. Death benefits.....	40,996,518	39,471,878	72,932,004
11. Matured endowments (excluding guaranteed annual pure endowments).....	5,000	0	0
12. Annuity benefits.....	1,408,236	1,806,852	3,427,528
13. Disability benefits and benefits under accident and health contracts.....	5,715,042	5,518,729	12,375,121
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	40,438,809	54,264,528	98,263,556
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	2,258,854	1,649,072	3,471,317
18. Payments on supplementary contracts with life contingencies.....	34,614	42,855	76,222
19. Increase in aggregate reserves for life and accident and health contracts.....	3,930,855	(1,030,783)	(539,030)
20. Totals (Lines 10 to 19).....	94,787,928	101,723,131	190,006,718
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	22,173,887	21,830,971	46,731,853
22. Commissions and expense allowances on reinsurance assumed.....	10,126	13,014	24,450
23. General insurance expenses and fraternal expenses.....	27,929,605	22,157,798	50,784,309
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	8,012,113	4,974,036	12,499,153
25. Increase in loading on deferred and uncollected premiums.....	13,152,048	15,400,733	10,408,800
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(6,549,113)	(3,629,754)	(11,349,961)
27. Aggregate write-ins for deductions.....	1,184,071	1,528,478	2,855,083
28. Totals (Lines 20 to 27).....	160,700,665	163,998,407	301,960,405
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	2,019,558	25,945,415	66,728,198
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).....	2,019,558	25,945,415	66,728,198
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	1,599,438	4,735,233	908,008
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).....	420,120	21,210,182	65,820,190
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(341,169) (excluding taxes of \$....181,745 transferred to the IMR).....	(2,026,462)	(1,149,170)	(2,907,367)
35. Net income (Line 33 plus Line 34).....	(1,606,342)	20,061,012	62,912,823
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	257,442,889	290,426,660	290,426,660
37. Net income (Line 35).....	(1,606,342)	20,061,012	62,912,823
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(165,388).....	(622,182)	414,354	932,593
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	4,464,140	3,037,430	2,525,667
41. Change in nonadmitted assets.....	(5,445,008)	(3,651,970)	(1,733,355)
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.....	1,170,574	270,524	4,040,546
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)	(106,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(8,691,033)	(4,395,747)	4,337,956
54. Net change in capital and surplus (Lines 37 through 53).....	(16,729,851)	9,735,603	(32,983,771)
55. Capital and surplus as of statement date (Lines 36 + 54).....	240,713,038	300,162,263	257,442,889
DETAILS OF WRITE-INS			
08.301. COI Charges.....	5,351,267	5,649,566	11,096,919
08.302. Surrender Charges.....	4,157,814	4,070,454	8,465,518
08.303. Reinsurance Ceded Trails.....	2,279,320	0	2,272,522
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	13,469	137,543	149,330
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	11,801,870	9,857,563	21,984,289
2701. Health Surrender Benefits.....	1,264,781	1,434,779	2,673,578
2702. Miscellaneous Expense.....	(80,710)	93,699	181,505
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).....	1,184,071	1,528,478	2,855,083
5301. Deferred Coinsurance Gain.....	(8,691,033)	(4,395,747)	4,337,956
5302.	0	0	0
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).....	(8,691,033)	(4,395,747)	4,337,956

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.....	79,817,698	70,975,391	129,707,833
2. Net investment income.....	53,140,823	79,270,299	139,888,983
3. Miscellaneous income.....	16,844,053	19,104,183	41,427,635
4. Total (Lines 1 through 3).....	149,802,574	169,349,873	311,024,451
5. Benefit and loss related payments.....	87,045,837	97,479,859	161,136,350
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(6,851,117)	(4,077,120)	(12,162,228)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	60,668,658	53,622,967	111,683,835
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....207,716 tax on capital gains (losses).....	1,572,552	6,241,775	21,192,115
10. Total (Lines 5 through 9).....	142,435,930	153,267,481	281,850,072
11. Net cash from operations (Line 4 minus Line 10).....	7,366,644	16,082,393	29,174,380
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	136,825,764	157,684,866	391,958,395
12.2 Stocks.....	0	3,000,000	4,000,000
12.3 Mortgage loans.....	21,941,738	22,235,845	47,329,175
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.....	2,019,569	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	160,787,071	182,920,711	443,287,570
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	83,270,382	163,969,642	280,522,242
13.2 Stocks.....	2,000,000	1,713,000	1,713,000
13.3 Mortgage loans.....	8,190,000	47,104,183	83,809,183
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	696,255	2,342,587	1,072,044
13.7 Total investments acquired (Lines 13.1 to 13.6).....	94,156,637	215,129,412	367,116,469
14. Net increase or (decrease) in contract loans and premium notes.....	1,356,090	2,854,363	2,818,776
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	65,274,344	(35,063,064)	73,352,325
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.....	1,803,954	192,364	253,896
16.5 Dividends to stockholders.....	6,000,000	6,000,000	106,000,000
16.6 Other cash provided (applied).....	(13,169,124)	24,644,186	8,887,716
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(17,365,170)	18,836,550	(96,858,388)
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).....	55,275,818	(144,121)	5,668,317
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(1,868,073)	(7,536,389)	(7,536,389)
19.2 End of period (Line 18 plus Line 19.1).....	53,407,745	(7,680,511)	(1,868,073)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	29,330,330	(5,819,553)	9,107,353
20.0002 Amortization of deferred gain on reinsurance agreements.....	(8,691,033)	0	(20,048,951)

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.....	185,931,381	201,827,235	407,478,557
3. Ordinary individual annuities.....	34,677	30,402	157,317
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.....	18,603,807	15,731,173	33,648,218
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	204,569,865	217,588,810	441,284,092
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	204,569,865	217,588,810	441,284,092
14. Deposit-type contracts.....	24,526,602	46,351,379	69,531,293
15. Total (Lines 13 and 14).....	229,096,467	263,940,189	510,815,385

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, 2020 and December 31, 2019 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	June 30, 2020	December 31, 2019
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (1,606,342)	\$ 62,912,823
(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	\$ (1,606,342)	\$ 62,912,823
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 240,713,037	\$ 257,442,889
(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	\$ 240,713,037	\$ 257,442,889

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) Securities with Recognized Other-Than-Temporary Impairments - NONE

(3) Recognized OTTI securities - NONE

(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	\$ 4,814,328
	2. 12 Months or Longer	\$ 0
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 71,954,964
	2. 12 Months or Longer	\$ 0

(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.

NOTES TO FINANCIAL STATEMENTS

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	\$ 44,752,513
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

No significant changes

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, 2020 and December 31, 2019. 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.

(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	4,797,710	4,797,710	0
(c) Activity Stock	3,689,390	3,689,390	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	122,979,663	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	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

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

Membership Stock	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	\$ 4,797,710	\$ 4,797,710	\$ 0	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 178,514,048	\$ 167,812,166	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	178,514,048	167,812,166	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	\$ 115,386,277	\$ 111,918,945	\$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 181,381,130	\$ 171,393,814	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	181,381,130	171,393,814	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	\$ 118,064,026	\$ 120,319,776	\$ 100,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

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

2. Prior Year

	1	2	3	4
	Total 2 + 3	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	\$ 99,999,997
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 0	\$ 99,999,997

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

	1	2	3
	Total 2 + 3	General Account	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

NOTES TO FINANCIAL STATEMENTS**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

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	\$ 53,407,747	\$ 0	\$ 0	\$ 0	\$ 53,407,747
Securities lending collateral	\$ 0	\$ 44,752,513	\$ 0	\$ 0	\$ 44,752,513
Bonds - Industrial and Misc	\$ 0	\$ 196,453	\$ 0	\$ 0	\$ 196,453
Common stock - Industrial and Misc	\$ 0	\$ 8,487,649	\$ 0	\$ 0	\$ 8,487,649
Equity call Options	\$ 0	\$ 2,061,549	\$ 0	\$ 0	\$ 2,061,549
Separate account assets	\$ 246,926,927	\$ 0	\$ 0	\$ 0	\$ 246,926,927
Total	\$ 300,334,674	\$ 55,498,164	\$ 0	\$ 0	\$ 355,832,838
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 - Not Applicable
- (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

NOTES TO FINANCIAL STATEMENTS

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	\$1,889,720,417	\$1,774,524,208	\$ 4,577,148	\$1,880,202,335	\$ 4,940,934	\$ 0	\$ 0
Cash & Cash equivalents	\$ 53,407,747	\$ 53,407,747	\$ 53,407,747	\$ 0	\$ 0	\$ 0	\$ 0
Common stock non-affiliate	\$ 8,487,649	\$ 8,487,649	\$ 0	\$ 8,487,649	\$ 0	\$ 0	\$ 0
Preferred stock	\$ 2,024,000	\$ 2,000,000	\$ 0	\$ 2,024,000	\$ 0	\$ 0	\$ 0
Mortgage Loan	\$ 434,045,669	\$ 421,534,492	\$ 0	\$ 0	\$ 434,045,669	\$ 0	\$ 0
Securities lending collateral	\$ 44,752,513	\$ 44,749,657	\$ 0	\$ 44,752,513	\$ 0	\$ 0	\$ 0
Derivatives- call options	\$ 2,061,549	\$ 2,061,549	\$ 0	\$ 2,061,549	\$ 0	\$ 0	\$ 0
Separate account assets	\$ 246,926,927	\$ 246,926,927	\$ 246,926,927	\$ 0	\$ 0	\$ 0	\$ 0
Separate account liabilities	\$ (246,926,927)	\$ (246,926,927)	\$ (246,926,927)	\$ 0	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value

E. NAV Practical Expedient Investments

Note 21 – Other Items

C. Other Disclosures

Coronavirus (COVID-19)

The Company is exposed to potential risk associated with the recent outbreak of Coronavirus ("COVID-19"). As this is a currently fluid situation, the impact of a widespread COVID-19 outbreak is difficult to assess and predict, and the Company is closely monitoring the situation through the Hamilton County Public Health office, as well as the Centers for Disease Control ("CDC"). Risks related to the outbreak include disruptions to business operations resulting from quarantines of employees, policyholders, or our distribution in areas affected by the outbreak, disruptions to business operations resulting from travel restrictions, and uncertainty around the duration of the virus' impact.

The Company has business continuity plans in place to attempt to mitigate the risk posed to business operations by disruptive incidents such as these.

Since the beginning of the pandemic, equity and financial markets have experienced significant volatility. The Company is currently in the process of determining the potential long-term impact of the pandemic to its operations and financial condition.

Note 22 – Events Subsequent

No significant change

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, 2019 were \$66,638,920. As of June 30, 2020, (\$3,327,676) 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 \$61,992,039. 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

NOTES TO FINANCIAL STATEMENTS

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 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 35 – Separate Accounts

No significant changes

Note 36 – Loss/Claim Adjustment Expenses

No significant changes

Statement as of June 30, 2020 of the **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 Name of Entity	2 NAIC Company Code	3 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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).

Statement as of June 30, 2020 of the **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 [X]
 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 40,204,125

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 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 [X]
 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 [X]
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
 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: \$ 44,752,513
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 44,749,658
 16.3 Total payable for securities lending reported on the liability page: \$ 44,749,657

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank N.A.	425 Walnut Street, Cincinnati, OH 45202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

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

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 No

18.2 If no, list exceptions:

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

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

Has the reporting entity self-designated 5GI securities?

Yes No

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

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

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

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes No

OHIO NATIONAL LIFE ASSURANCE CORPORATION GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:		Amount
1.1 Long-term mortgages in good standing		Amount
1.11 Farm mortgages.....		\$0
1.12 Residential mortgages.....		\$942,363
1.13 Commercial mortgages.....		\$420,592,129
1.14 Total mortgages in good standing.....		\$421,534,492
1.2 Long-term mortgages in good standing with restructured terms		
1.21 Total mortgages in good standing with restructured terms.....		\$0
1.3 Long-term mortgage loans upon which interest is overdue more than three months		
1.31 Farm mortgages.....		\$0
1.32 Residential mortgages.....		\$0
1.33 Commercial mortgages.....		\$0
1.34 Total mortgages with interest overdue more than three months.....		\$0
1.4 Long-term mortgage loans in process of foreclosure		
1.41 Farm mortgages.....		\$0
1.42 Residential mortgages.....		\$0
1.43 Commercial mortgages.....		\$0
1.44 Total mortgages in process of foreclosure.....		\$0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)		\$421,534,492
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
1.61 Farm mortgages.....		\$0
1.62 Residential mortgages.....		\$0
1.63 Commercial mortgages.....		\$0
1.64 Total mortgages foreclosed and transferred to real estate.....		\$0
2. Operating Percentages:		
2.1 A&H loss percent.....		.....57.8
2.2 A&H cost containment percent.....		.....1.1
2.3 A&H expense percent excluding cost containment expenses.....		.....89.4
3.1 Do you act as a custodian for health savings accounts?.....	Yes [] No [X]	
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$0	
3.3 Do you act as an administrator for health savings accounts?.....	Yes [] No [X]	
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$0	
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X] No []	
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes [] No []	

Fraternal Benefit Societies Only:

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

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

Date	Outstanding Lien Amount
	.....0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
------------------------------	----------------	---------------------	------------------------	----------------------------------	-----------------------------------	-----------------------------	------------------------	--	--

NONE

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

Current Year to Date - Allocated by States and Territories

1	Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	(a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama.....	AL L	2,543,634	120	365,413	0	2,909,167	0
2. Alaska.....	AK L	144,006	0	31,210	0	175,216	0
3. Arizona.....	AZ L	2,993,215	0	352,410	0	3,345,625	0
4. Arkansas.....	AR L	1,433,253	0	121,662	0	1,554,915	0
5. California.....	CA L	19,395,660	0	460,303	0	19,855,963	0
6. Colorado.....	CO L	4,865,069	0	665,139	0	5,530,208	0
7. Connecticut.....	CT L	2,705,262	0	157,460	0	2,862,722	0
8. Delaware.....	DE L	338,504	0	39,025	0	377,529	0
9. District of Columbia.....	DC L	318,171	0	56,382	0	374,553	0
10. Florida.....	FL L	16,007,537	0	2,801,693	0	18,809,230	0
11. Georgia.....	GA L	5,934,523	0	439,612	0	6,374,135	0
12. Hawaii.....	HI L	75,250	0	12,906	0	88,156	0
13. Idaho.....	ID L	1,767,989	0	137,234	0	1,905,223	0
14. Illinois.....	IL L	5,648,220	0	650,830	0	6,299,050	0
15. Indiana.....	IN L	2,720,291	0	234,990	0	2,955,281	0
16. Iowa.....	IA L	2,181,825	0	110,448	0	2,292,273	0
17. Kansas.....	KS L	3,165,021	1,500	249,883	0	3,416,404	0
18. Kentucky.....	KY L	2,220,851	0	166,044	0	2,386,895	0
19. Louisiana.....	LA L	2,109,067	0	282,572	0	2,391,639	0
20. Maine.....	ME L	531,628	0	28,712	0	560,340	0
21. Maryland.....	MD L	4,296,626	245	462,594	0	4,759,465	0
22. Massachusetts.....	MA L	4,227,189	0	348,433	0	4,575,622	0
23. Michigan.....	MI L	6,614,610	0	655,515	0	7,270,125	0
24. Minnesota.....	MN L	3,226,972	0	280,562	0	3,507,534	0
25. Mississippi.....	MS L	1,199,471	0	93,763	0	1,293,234	0
26. Missouri.....	MO L	2,838,885	0	311,286	0	3,150,171	0
27. Montana.....	MT L	1,379,294	0	66,975	0	1,446,269	0
28. Nebraska.....	NE L	2,088,762	0	93,511	0	2,182,273	0
29. Nevada.....	NV L	969,751	0	88,005	0	1,057,756	0
30. New Hampshire.....	NH L	1,201,638	0	83,483	0	1,285,121	0
31. New Jersey.....	NJ L	5,125,597	0	613,392	0	5,738,989	0
32. New Mexico.....	NM L	467,741	0	43,614	0	511,355	0
33. New York.....	NY N	393,476	0	65,818	0	459,294	0
34. North Carolina.....	NC L	5,631,525	1,830	797,848	0	6,431,203	0
35. North Dakota.....	ND L	585,711	0	44,675	0	630,386	0
36. Ohio.....	OH L	15,208,540	0	1,123,667	0	16,332,207	23,197,343
37. Oklahoma.....	OK L	2,408,298	0	279,038	0	2,687,336	0
38. Oregon.....	OR L	2,892,161	0	240,204	0	3,132,365	0
39. Pennsylvania.....	PA L	7,753,257	20,982	857,464	0	8,631,703	1,004,259
40. Rhode Island.....	RI L	786,052	0	72,401	0	858,453	0
41. South Carolina.....	SC L	2,143,323	0	225,064	0	2,368,387	0
42. South Dakota.....	SD L	176,997	0	54,417	0	231,414	325,000
43. Tennessee.....	TN L	7,449,956	0	807,911	0	8,257,867	0
44. Texas.....	TX L	16,854,584	0	1,448,352	0	18,302,936	0
45. Utah.....	UT L	3,767,362	0	358,014	0	4,125,376	0
46. Vermont.....	VT L	273,360	0	19,292	0	292,652	0
47. Virginia.....	VA L	4,770,794	0	391,314	0	5,162,108	0
48. Washington.....	WA L	3,148,280	0	369,869	0	3,518,149	0
49. West Virginia.....	WV L	816,333	10,000	124,197	0	950,530	0
50. Wisconsin.....	WI L	2,978,312	0	321,515	0	3,299,827	0
51. Wyoming.....	WY L	408,654	0	31,850	0	440,504	0
52. American Samoa.....	AS N	0	0	0	0	0	0
53. Guam.....	GU N	36,996	0	0	0	36,996	0
54. Puerto Rico.....	PR L	1,769,650	0	569,951	0	2,339,601	0
55. US Virgin Islands.....	VI N	1,525	0	1,250	0	2,775	0
56. Northern Mariana Islands.....	MP N	0	0	0	0	0	0
57. Canada.....	CAN N	2,827	0	1,053	0	3,880	0
58. Aggregate Other Alien.....	OT XXX	14,548	0	1,738	0	16,286	0
59. Subtotal.....	XXX	191,008,033	34,677	18,711,963	0	209,754,673	24,526,602
90. Reporting entity contributions for employee benefit plans.....	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX	327,501	0	481,859	0	809,360	0
94. Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95. Totals (Direct Business).....	XXX	191,335,534	34,677	19,193,822	0	210,564,033	24,526,602
96. Plus Reinsurance Assumed.....	XXX	0	0	143,932	0	143,932	0
97. Totals (All Business).....	XXX	191,335,534	34,677	19,337,754	0	210,707,965	24,526,602
98. Less Reinsurance Ceded.....	XXX	122,822,864	0	7,255,184	0	130,078,048	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX	68,512,670	34,677	12,082,570	0	80,629,917	24,526,602

DETAILS OF WRITE-INS

58001. ZZZ Other Alien.....	XXX	14,548	0	1,738	0	16,286	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	14,548	0	1,738	0	16,286	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
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0

R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state.....	6

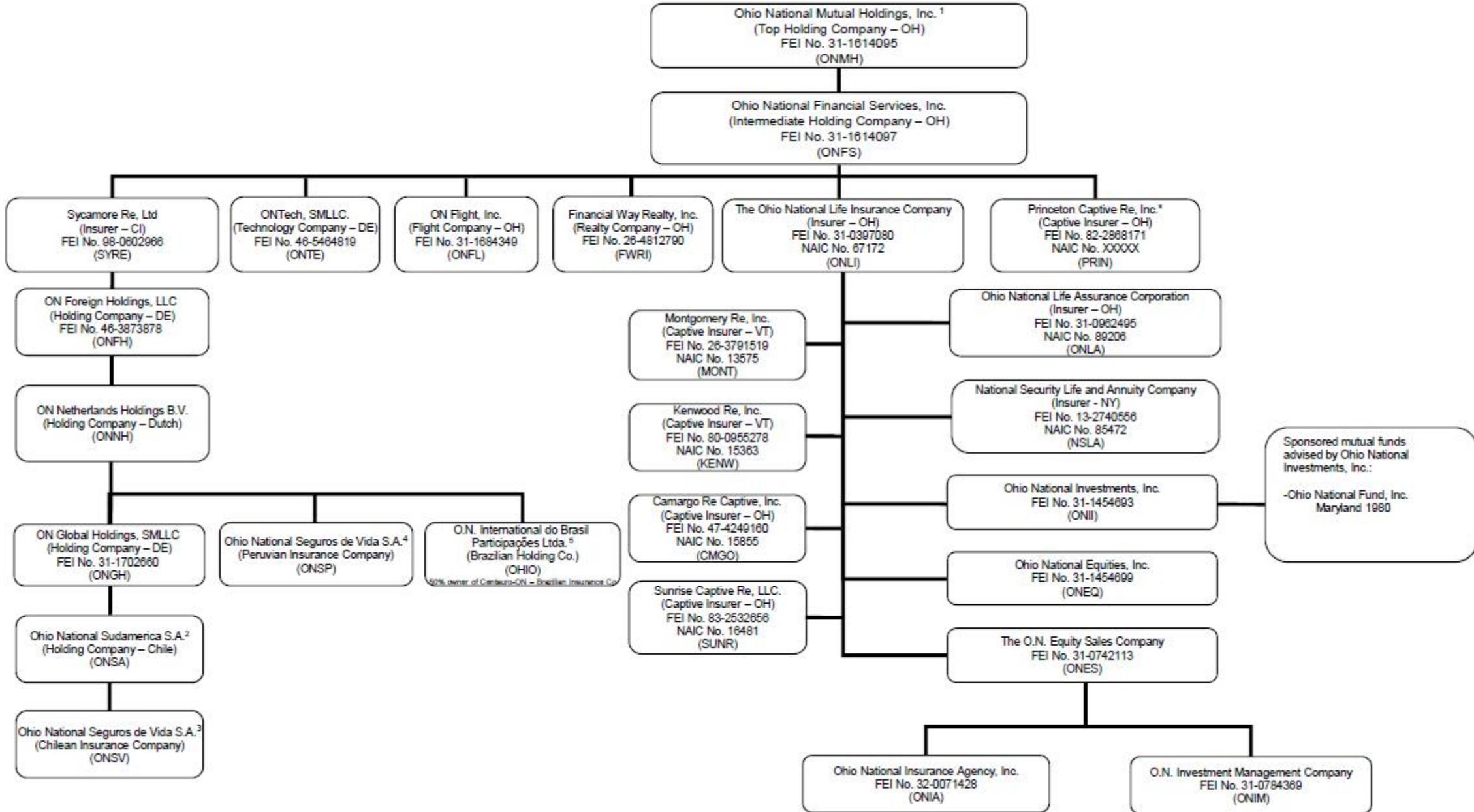
OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted

Q17



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		ON Netherlands Holdings B.V.....	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.....	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.....
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.....

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.....	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.	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.	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.....
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.....	.....Y.....	0.....

Q13.1

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.....	31-1454699..	.....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.....	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.....

Q13.2

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?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd 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.
8. The data for this supplement is not required to be filed.

Bar Code:



OHIO NATIONAL LIFE ASSURANCE CORPORATION

Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Administrative Charges.....	13,469	137,543	149,330
08.397. Summary of remaining write-ins for Line 8.3.....	13,469	137,543	149,330

OHIO NATIONAL LIFE ASSURANCE CORPORATION SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	436,177,365	400,572,479
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	8,190,000	83,282,295
2.2 Additional investment made after acquisition.....	0	526,888
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.....	22,832,873	48,204,297
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).....	421,534,492	436,177,365
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	421,534,492	436,177,365
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	421,534,492	436,177,365

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	(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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	1,838,588,519	2,961,906,740
2. Cost of bonds and stocks acquired.....	85,270,382	282,235,242
3. Accrual of discount.....	427,091	1,143,685
4. Unrealized valuation increase (decrease).....	9,790	4,948
5. Total gain (loss) on disposals.....	389,208	85,267,806
6. Deduct consideration for bonds and stocks disposed of.....	137,123,825	1,491,183,096
7. Deduct amortization of premium.....	893,965	2,336,509
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	1,911,600	2,149,635
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	256,263	3,699,338
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,785,011,864	1,838,588,519
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,785,011,864	1,838,588,519

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).....	996,291,492	15,165,944	35,705,347	(21,320,124)	996,291,492	954,431,965		1,040,021,873
2. NAIC 2 (a).....	744,452,739	22,511,750	31,918,322	11,556,292	744,452,739	746,602,459		737,405,448
3. NAIC 3 (a).....	54,033,452	0	5,474,828	4,397,912	54,033,452	52,956,536		37,096,038
4. NAIC 4 (a).....	17,834,580	0	2,073,431	2,342,091	17,834,580	18,103,240		14,726,922
5. NAIC 5 (a).....	113,846	0	187,246	208,117	113,846	134,717		524,313
6. NAIC 6 (a).....	290,218	0	4,712	2,009,787	290,218	2,295,293		326,027
7. Total Bonds.....	1,813,016,327	37,677,694	75,363,886	(805,925)	1,813,016,327	1,774,524,210	0	1,830,100,621
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	2,000,000	0	0	0	2,000,000		0
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.....	0	2,000,000	0	0	0	2,000,000	0	0
15. Total Bonds and Preferred Stock.....	1,813,016,327	39,677,694	75,363,886	(805,925)	1,813,016,327	1,776,524,210	0	1,830,100,621

QS102

(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	X	.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 10, prior year).....	2,328,638
2. Cost paid/(consideration received) on additions.....	1,116,434
3. Unrealized valuation increase/(decrease).....	(797,360)
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	20,211
6. Considerations received/(paid) on terminations.....	606,374
7. Amortization.....	0
8. Adjustment to the book/adjusted carrying value of hedge item.....	0
9. Total foreign exchange change in book/adjusted carrying value.....	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9).....	2,061,549
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,061,549

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.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	0
3.25 SSAP No. 108 adjustments.....	0
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.....	0
4.23 SSAP No. 108 adjustments.....	0
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.....	2,061,549
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).....	2,061,549
4.	Part D, Section 1, Column 5.....	2,061,549
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.....	2,061,549
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	2,061,549
10.	Part D, Section 1, Column 8.....	2,061,549
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

**Sch. E - Pt. 2 Verification
NONE**

**Sch. A Pt. 2
NONE**

**Sch. A Pt. 3
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
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

NONE

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	
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

0024884	LOUISA	KY		04/28/2000	04/29/2020	92,191	0	0	0	0	0	0	18,638	18,638	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011	04/01/2020	58,964	0	0	0	0	0	0	14,822	14,822	0	0	0
0125523	FORT PAYNE	AL		08/30/2011	04/15/2020	655,460	0	0	0	0	0	0	602,502	602,502	0	0	0
1125999	ATLANTA	GA		05/17/2018	05/29/2020	774,305	0	0	0	0	0	0	766,832	766,832	0	0	0
1425458	CHICAGO	IL		07/16/2010	06/26/2020	492,717	0	0	0	0	0	0	465,956	465,956	0	0	0
1525707	FISHERS	IN		10/10/2014	06/25/2020	2,525,510	0	0	0	0	0	0	2,466,718	2,466,718	0	0	0
1625278	ELLSWORTH	IA		11/28/2006	05/15/2020	402,039	0	0	0	0	0	0	373,274	373,274	0	0	0
2725206	BOZEMAN	MT		02/08/2006	04/22/2020	412,033	0	0	0	0	0	0	256,140	256,140	0	0	0
2825151	OMAHA	NE		06/29/2005	04/02/2020	57,176	0	0	0	0	0	0	32,803	32,803	0	0	0
3625616	CINCINNATI	OH		05/01/2013	05/01/2020	51,464	0	0	0	0	0	0	10,301	10,301	0	0	0
4525163	SANDY	UT		08/15/2005	06/05/2020	516,593	0	0	0	0	0	0	478,184	478,184	0	0	0
4725131	STERLING	VA		03/30/2005	04/01/2020	110,471	0	0	0	0	0	0	36,990	36,990	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010	06/30/2020	106,637	0	0	0	0	0	0	15,445	15,445	0	0	0
0199999	Total - Mortgages Closed by Repayment					6,255,560	0	0	0	0	0	0	5,538,605	5,538,605	0	0	0

Mortgages With Partial Repayments

0024884	LOUISA	KY		04/28/2000		92,191	0	0	0	0	0	0	18,572	0	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		379,424	0	0	0	0	0	0	47,297	0	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		1,632,227	0	0	0	0	0	0	164,388	0	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		655,460	0	0	0	0	0	0	13,330	0	0	0	0
0125745	HOOVER	AL		03/26/2015		1,424,143	0	0	0	0	0	0	28,123	0	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,411,959	0	0	0	0	0	0	35,446	0	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,490,094	0	0	0	0	0	0	25,262	0	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,126,510	0	0	0	0	0	0	12,354	0	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,049,058	0	0	0	0	0	0	15,883	0	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,069,581	0	0	0	0	0	0	14,955	0	0	0	0
0325824	PHOENIX	AZ		04/26/2016		701,689	0	0	0	0	0	0	7,512	0	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,478,281	0	0	0	0	0	0	25,179	0	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,770,600	0	0	0	0	0	0	34,296	0	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,285,527	0	0	0	0	0	0	9,331	0	0	0	0
0325904	TUCSON	AZ		05/01/2017		523,723	0	0	0	0	0	0	7,964	0	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,301,660	0	0	0	0	0	0	12,110	0	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,073,865	0	0	0	0	0	0	9,992	0	0	0	0
0325942	PHOENIX	AZ		09/12/2017		599,694	0	0	0	0	0	0	5,579	0	0	0	0

QE02

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
0325957	TUSCON	AZ		11/14/2017		1,412,833	0	0	0	0	0	0	18,263	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,898,587	0	0	0	0	0	0	36,989	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,465,461	0	0	0	0	0	0	28,294	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		4,291,514	0	0	0	0	0	0	25,791	0	0	0
0326130	TEMPE	AZ		02/19/2020		0	0	0	0	0	0	0	10,276	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,789,049	0	0	0	0	0	0	37,139	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,652,484	0	0	0	0	0	0	17,282	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		2,170,427	0	0	0	0	0	0	22,699	0	0	0
0426099	ROGERS	AR		07/31/2019		1,430,508	0	0	0	0	0	0	14,961	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,495,992	0	0	0	0	0	0	26,103	0	0	0
0525522	DANA POINT	CA		08/19/2011		717,266	0	0	0	0	0	0	22,413	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		325,491	0	0	0	0	0	0	39,495	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,104,811	0	0	0	0	0	0	6,891	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,416,189	0	0	0	0	0	0	8,278	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,199,304	0	0	0	0	0	0	25,612	0	0	0
0625722	GREENWOOD	CO		12/15/2014		492,480	0	0	0	0	0	0	25,791	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,944,935	0	0	0	0	0	0	34,348	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,421,245	0	0	0	0	0	0	13,459	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		991,471	0	0	0	0	0	0	8,521	0	0	0
0626026	FALCON	CO		09/11/2018		3,373,496	0	0	0	0	0	0	44,340	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		2,128,993	0	0	0	0	0	0	27,199	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,680,896	0	0	0	0	0	0	23,742	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		844,541	0	0	0	0	0	0	35,851	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		705,936	0	0	0	0	0	0	5,467	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,519,172	0	0	0	0	0	0	32,325	0	0	0
1025489	ORLANDO	FL		03/24/2011		530,692	0	0	0	0	0	0	17,676	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		535,242	0	0	0	0	0	0	36,263	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		832,495	0	0	0	0	0	0	27,099	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		660,333	0	0	0	0	0	0	20,792	0	0	0
1025519	DESTIN	FL		07/27/2011		2,128,811	0	0	0	0	0	0	33,243	0	0	0
1025528	ORLANDO	FL		09/29/2011		557,427	0	0	0	0	0	0	17,160	0	0	0
1025565	TAMPA	FL		07/03/2012		2,070,682	0	0	0	0	0	0	30,106	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		365,020	0	0	0	0	0	0	18,638	0	0	0
1025581	MARIANNA	FL		10/26/2012		987,367	0	0	0	0	0	0	26,032	0	0	0
1025622	BRADENTON	FL		05/13/2013		811,908	0	0	0	0	0	0	19,844	0	0	0
1025647	OCOE	FL		08/29/2013		926,873	0	0	0	0	0	0	22,038	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		784,636	0	0	0	0	0	0	44,614	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		412,546	0	0	0	0	0	0	27,878	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,081,008	0	0	0	0	0	0	11,735	0	0	0
1025695	NICEVILLE	FL		08/08/2014		839,923	0	0	0	0	0	0	7,460	0	0	0
1025698	OCALA	FL		09/03/2014		1,281,223	0	0	0	0	0	0	8,643	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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1025703	NAPLES	FL		09/19/2014		1,138,359	.0	.0	.0	.0	.0	.0	.0	22,957	.0	.0	.0
1025736	LIVE OAK	FL		01/20/2015		2,147,210	.0	.0	.0	.0	.0	.0	.0	26,142	.0	.0	.0
1025740	DORAL	FL		02/26/2015		1,660,564	.0	.0	.0	.0	.0	.0	.0	19,949	.0	.0	.0
1025784	CLEARWATER	FL		08/18/2015		2,130,300	.0	.0	.0	.0	.0	.0	.0	24,148	.0	.0	.0
1025817	NAPLES	FL		02/19/2016		4,618,807	.0	.0	.0	.0	.0	.0	.0	14,144	.0	.0	.0
1025819	PORT ST LUCIE	FL		03/14/2016		365,313	.0	.0	.0	.0	.0	.0	.0	12,727	.0	.0	.0
1025878	ORLANDO	FL		01/05/2017		3,901,727	.0	.0	.0	.0	.0	.0	.0	18,860	.0	.0	.0
1025885	SHALIMAR	FL		01/30/2017		3,438,518	.0	.0	.0	.0	.0	.0	.0	11,434	.0	.0	.0
1025931	TALLAHASSEE	FL		07/28/2017		1,904,278	.0	.0	.0	.0	.0	.0	.0	28,235	.0	.0	.0
1025963	BRADENTON	FL		12/15/2017		234,655	.0	.0	.0	.0	.0	.0	.0	5,628	.0	.0	.0
1026111	POMPANO BEACH	FL		10/10/2019		4,906,810	.0	.0	.0	.0	.0	.0	.0	40,259	.0	.0	.0
1125597	MACON	GA		01/22/2013		157,187	.0	.0	.0	.0	.0	.0	.0	59,073	.0	.0	.0
1125905	SNELLVILLE	GA		05/01/2017		1,002,675	.0	.0	.0	.0	.0	.0	.0	9,361	.0	.0	.0
1125969	GRIFFIN	GA		12/21/2017		751,732	.0	.0	.0	.0	.0	.0	.0	20,483	.0	.0	.0
1125999	ATLANTA	GA		05/17/2018		774,305	.0	.0	.0	.0	.0	.0	.0	3,007	.0	.0	.0
1126028	SAVANNAH	GA		09/27/2018		1,917,205	.0	.0	.0	.0	.0	.0	.0	6,174	.0	.0	.0
1126031	GAINESVILLE	GA		10/25/2018		1,637,570	.0	.0	.0	.0	.0	.0	.0	27,373	.0	.0	.0
1126042	MACON	GA		12/14/2018		2,481,052	.0	.0	.0	.0	.0	.0	.0	19,616	.0	.0	.0
1126082	SAVANNAH	GA		06/20/2019		1,872,623	.0	.0	.0	.0	.0	.0	.0	23,028	.0	.0	.0
1126103	BRUNSWICK	GA		09/06/2019		2,983,056	.0	.0	.0	.0	.0	.0	.0	17,307	.0	.0	.0
1126129	WOODSTOCK	GA		01/08/2020		.0	.0	.0	.0	.0	.0	.0	.0	85,554	.0	.0	.0
1325938	IDAHO FALLS	ID		08/25/2017		2,037,591	.0	.0	.0	.0	.0	.0	.0	19,267	.0	.0	.0
1425429	LINCOLNWOOD	IL		12/01/2008		1,269,137	.0	.0	.0	.0	.0	.0	.0	15,876	.0	.0	.0
1425458	CHICAGO	IL		07/16/2010		492,717	.0	.0	.0	.0	.0	.0	.0	13,488	.0	.0	.0
1425459	GURNEE	IL		07/22/2010		487,563	.0	.0	.0	.0	.0	.0	.0	6,111	.0	.0	.0
1425596	CHICAGO	IL		12/26/2012		758,386	.0	.0	.0	.0	.0	.0	.0	10,503	.0	.0	.0
1425618	NORTHFIELD	IL		05/03/2013		657,096	.0	.0	.0	.0	.0	.0	.0	33,507	.0	.0	.0
1425631	FRANKLIN PARK	IL		06/20/2013		821,115	.0	.0	.0	.0	.0	.0	.0	19,728	.0	.0	.0
1425632	CHICAGO	IL		06/20/2013		821,115	.0	.0	.0	.0	.0	.0	.0	19,728	.0	.0	.0
1425650	LAKE ZURICH	IL		09/06/2013		810,737	.0	.0	.0	.0	.0	.0	.0	6,191	.0	.0	.0
1425673	CHICAGO	IL		01/24/2014		995,010	.0	.0	.0	.0	.0	.0	.0	11,967	.0	.0	.0
1425697	NORTHBROOK	IL		09/03/2014		991,572	.0	.0	.0	.0	.0	.0	.0	11,616	.0	.0	.0
1425704	CICERO	IL		09/25/2014		1,842,623	.0	.0	.0	.0	.0	.0	.0	22,399	.0	.0	.0
1425750	NORTHFIELD	IL		04/30/2015		646,463	.0	.0	.0	.0	.0	.0	.0	5,088	.0	.0	.0
1425860	DEERFIELD	IL		09/29/2016		892,359	.0	.0	.0	.0	.0	.0	.0	9,227	.0	.0	.0
1425873	NORTHBROOK	IL		12/20/2016		1,992,879	.0	.0	.0	.0	.0	.0	.0	4,668	.0	.0	.0
1425946	BARRINGTON	IL		09/27/2017		790,731	.0	.0	.0	.0	.0	.0	.0	7,306	.0	.0	.0
1425953	HINSDALE	IL		10/30/2017		2,052,490	.0	.0	.0	.0	.0	.0	.0	6,266	.0	.0	.0
1425989	CHICAGO	IL		04/24/2018		1,756,095	.0	.0	.0	.0	.0	.0	.0	23,984	.0	.0	.0
1426023	LOMBARD	IL		08/28/2018		2,454,693	.0	.0	.0	.0	.0	.0	.0	20,044	.0	.0	.0
1525499	CARMEL	IN		04/28/2011		771,482	.0	.0	.0	.0	.0	.0	.0	18,126	.0	.0	.0
1525573	GRIFFITH	IN		09/11/2012		1,228,009	.0	.0	.0	.0	.0	.0	.0	32,636	.0	.0	.0

QE02.2

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1525629	GREENFIELD	IN		06/14/2013		1,403,048	.0	.0	.0	.0	.0	.0	.0	34,194	.0	.0	.0
1525677	MOORESVILLE	IN		02/18/2014		465,430	.0	.0	.0	.0	.0	.0	.0	52,103	.0	.0	.0
1525696	BLOOMINGTON	IN		08/21/2014		579,674	.0	.0	.0	.0	.0	.0	.0	12,005	.0	.0	.0
1525707	FISHERS	IN		10/10/2014		2,525,511	.0	.0	.0	.0	.0	.0	.0	29,570	.0	.0	.0
1525718	ZIONSVILLE	IN		11/21/2014		571,708	.0	.0	.0	.0	.0	.0	.0	26,220	.0	.0	.0
1525783	INDIANAPOLIS	IN		08/04/2015		2,515,048	.0	.0	.0	.0	.0	.0	.0	9,444	.0	.0	.0
1525807	FORT WAYNE	IN		12/22/2015		697,456	.0	.0	.0	.0	.0	.0	.0	4,153	.0	.0	.0
1526001	FISHERS	IN		06/15/2018		1,586,892	.0	.0	.0	.0	.0	.0	.0	17,318	.0	.0	.0
1526076	FISHERS	IN		05/28/2019		3,957,061	.0	.0	.0	.0	.0	.0	.0	7,338	.0	.0	.0
1526109	FISHERS	IN		09/30/2019		1,668,625	.0	.0	.0	.0	.0	.0	.0	17,390	.0	.0	.0
1625278	ELLSWORTH	IA		11/28/2006		402,039	.0	.0	.0	.0	.0	.0	.0	11,600	.0	.0	.0
1825599	MIDDLETOWN	KY		01/30/2013		1,070,498	.0	.0	.0	.0	.0	.0	.0	38,173	.0	.0	.0
1825646	LEXINGTON	KY		08/22/2013		1,038,465	.0	.0	.0	.0	.0	.0	.0	33,574	.0	.0	.0
1825699	LOUISVILLE	IN		09/05/2014		941,212	.0	.0	.0	.0	.0	.0	.0	30,389	.0	.0	.0
1825708	LEXINGTON	KY		10/10/2014		1,972,100	.0	.0	.0	.0	.0	.0	.0	93,899	.0	.0	.0
1825780	LEXINGTON	KY		07/28/2015		1,529,126	.0	.0	.0	.0	.0	.0	.0	17,400	.0	.0	.0
1825822	LEXINGTON	KY		04/07/2016		3,599,660	.0	.0	.0	.0	.0	.0	.0	38,291	.0	.0	.0
1826049	RICHMOND	KY		02/14/2019		3,553,864	.0	.0	.0	.0	.0	.0	.0	44,429	.0	.0	.0
2125621	ABERDEEN	MD		05/10/2013		496,230	.0	.0	.0	.0	.0	.0	.0	14,152	.0	.0	.0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,549,449	.0	.0	.0	.0	.0	.0	.0	18,269	.0	.0	.0
2126003	ELKTON	MD		06/22/2018		2,087,225	.0	.0	.0	.0	.0	.0	.0	20,960	.0	.0	.0
2126046	CROFTON	MD		12/21/2018		1,456,563	.0	.0	.0	.0	.0	.0	.0	11,370	.0	.0	.0
2126053	SILVER SPRING	MD		02/21/2019		3,407,180	.0	.0	.0	.0	.0	.0	.0	32,089	.0	.0	.0
2225506	BURLINGTON	MA		06/09/2011		814,196	.0	.0	.0	.0	.0	.0	.0	26,102	.0	.0	.0
2225809	BRAINTREE	MA		12/29/2015		2,439,807	.0	.0	.0	.0	.0	.0	.0	26,506	.0	.0	.0
2226010	CAMBRIDGE	MA		07/13/2018		958,579	.0	.0	.0	.0	.0	.0	.0	8,156	.0	.0	.0
2325307	PLYMOUTH TWP	MI		03/01/2007		518,909	.0	.0	.0	.0	.0	.0	.0	54,954	.0	.0	.0
2325669	ST CLAIR SHORES	MI		12/17/2013		726,169	.0	.0	.0	.0	.0	.0	.0	16,101	.0	.0	.0
2325674	CLARKSTON	MI		01/28/2014		766,289	.0	.0	.0	.0	.0	.0	.0	16,796	.0	.0	.0
2325683	AUBURN HILLS	MI		04/17/2014		709,103	.0	.0	.0	.0	.0	.0	.0	21,135	.0	.0	.0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,144,133	.0	.0	.0	.0	.0	.0	.0	20,425	.0	.0	.0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,588,350	.0	.0	.0	.0	.0	.0	.0	17,506	.0	.0	.0
2325870	YPSILANTE	MI		12/12/2016		949,160	.0	.0	.0	.0	.0	.0	.0	13,928	.0	.0	.0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,579,729	.0	.0	.0	.0	.0	.0	.0	11,652	.0	.0	.0
2325888	NOVI	MI		02/10/2017		1,371,456	.0	.0	.0	.0	.0	.0	.0	41,636	.0	.0	.0
2325902	ROMULUS	MI		04/19/2017		427,381	.0	.0	.0	.0	.0	.0	.0	17,884	.0	.0	.0
2325924	NEW HUDSON	MI		07/12/2017		2,590,553	.0	.0	.0	.0	.0	.0	.0	24,092	.0	.0	.0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,871,967	.0	.0	.0	.0	.0	.0	.0	78,927	.0	.0	.0
2425368	ST PAUL	MN		12/21/2007		2,091,747	.0	.0	.0	.0	.0	.0	.0	32,852	.0	.0	.0
2425507	GOLDEN VALLEY	MN		06/14/2011		887,428	.0	.0	.0	.0	.0	.0	.0	13,838	.0	.0	.0
2425572	MAPLE GROVE	MN		09/04/2012		1,078,826	.0	.0	.0	.0	.0	.0	.0	15,546	.0	.0	.0
2425585	EDEN PRAIRIE	MN		11/29/2012		498,276	.0	.0	.0	.0	.0	.0	.0	15,407	.0	.0	.0

QE02.3

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
2425812	BUFFALO	MN		01/14/2016		2,001,678	0	0	0	0	0	0	0	21,515	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,048,370	0	0	0	0	0	0	0	27,771	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		957,166	0	0	0	0	0	0	0	5,937	0	0	0
2525738	RIDGELAND	MS		02/05/2015		662,225	0	0	0	0	0	0	0	19,888	0	0	0
2525867	MADISON	MS		11/21/2016		895,892	0	0	0	0	0	0	0	9,345	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		99,348	0	0	0	0	0	0	0	33,159	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,679,922	0	0	0	0	0	0	0	28,872	0	0	0
2825293	OMAHA	NE		12/28/2006		475,196	0	0	0	0	0	0	0	65,659	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		329,215	0	0	0	0	0	0	0	81,767	0	0	0
3225235	ROSWELL	NM		05/04/2006		554,738	0	0	0	0	0	0	0	60,078	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		986,936	0	0	0	0	0	0	0	19,923	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,888,876	0	0	0	0	0	0	0	25,110	0	0	0
3226077	SANTA FE	NM		05/31/2019		1,964,514	0	0	0	0	0	0	0	18,280	0	0	0
3325115	MORAVIA	NY		12/22/2004		416,081	0	0	0	0	0	0	0	17,517	0	0	0
3325194	MINEOLA	NY		11/18/2005		631,293	0	0	0	0	0	0	0	61,688	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,246,721	0	0	0	0	0	0	0	13,095	0	0	0
3325859	CENTERPORT	NY		09/28/2016		758,075	0	0	0	0	0	0	0	7,873	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		2,455,759	0	0	0	0	0	0	0	35,204	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,632,643	0	0	0	0	0	0	0	4,420	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		670,634	0	0	0	0	0	0	0	8,350	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		590,777	0	0	0	0	0	0	0	7,097	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		777,659	0	0	0	0	0	0	0	29,717	0	0	0
3425582	MONROE	NC		10/26/2012		1,240,426	0	0	0	0	0	0	0	33,173	0	0	0
3425753	GARNER	NC		05/01/2015		1,180,756	0	0	0	0	0	0	0	28,515	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,831,202	0	0	0	0	0	0	0	25,184	0	0	0
3425806	DURHAM	NC		12/18/2015		1,155,316	0	0	0	0	0	0	0	20,743	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,745,202	0	0	0	0	0	0	0	9,814	0	0	0
3425862	MADISON	NC		09/29/2016		547,701	0	0	0	0	0	0	0	4,482	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		985,746	0	0	0	0	0	0	0	10,856	0	0	0
3425911	WAXHAW	NC		06/07/2017		2,032,718	0	0	0	0	0	0	0	13,041	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		2,100,320	0	0	0	0	0	0	0	26,069	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		3,025,321	0	0	0	0	0	0	0	37,716	0	0	0
3426117	GREENSBORO	NC		11/20/2019		4,400,000	0	0	0	0	0	0	0	88,444	0	0	0
3625166	COLUMBUS	OH		08/30/2005		68,659	0	0	0	0	0	0	0	22,967	0	0	0
3625274	GROVE CITY	OH		10/31/2006		495,463	0	0	0	0	0	0	0	16,995	0	0	0
3625283	BROOK PARK	OH		12/05/2006		250,104	0	0	0	0	0	0	0	29,869	0	0	0
3625361	CINCINNATI	OH		12/11/2007		282,167	0	0	0	0	0	0	0	64,447	0	0	0
3625388	CARROLLTON	OH		03/24/2008		599,395	0	0	0	0	0	0	0	42,459	0	0	0
3625534	FOREST PARK	OH		10/27/2011		737,037	0	0	0	0	0	0	0	16,449	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		382,317	0	0	0	0	0	0	0	27,215	0	0	0
3625615	CLEVELAND	OH		04/30/2013		746,932	0	0	0	0	0	0	0	18,382	0	0	0

QE02.4

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
3625616	CINCINNATI	OH		05/01/2013		51,464	0	0	0	0	0	0	10,349	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,296,548	0	0	0	0	0	0	31,809	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,446,453	0	0	0	0	0	0	11,527	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		643,789	0	0	0	0	0	0	7,893	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,838,870	0	0	0	0	0	0	22,350	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,656,667	0	0	0	0	0	0	31,313	0	0	0
3625785	DAYTON	OH		08/26/2015		782,240	0	0	0	0	0	0	14,336	0	0	0
3625827	LORAIN	OH		04/29/2016		1,060,823	0	0	0	0	0	0	18,295	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,849,396	0	0	0	0	0	0	11,515	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		1,194,780	0	0	0	0	0	0	24,486	0	0	0
3625970	FAIRBORN	OH		12/21/2017		996,151	0	0	0	0	0	0	14,352	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,640,674	0	0	0	0	0	0	23,051	0	0	0
3625982	OTTAWA	OH		03/14/2018		847,406	0	0	0	0	0	0	13,077	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		910,346	0	0	0	0	0	0	12,027	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,566,688	0	0	0	0	0	0	20,095	0	0	0
3626057	CINCINNATI	OH		03/11/2019		1,074,117	0	0	0	0	0	0	10,046	0	0	0
3626065	MASON	OH		04/15/2019		3,210,339	0	0	0	0	0	0	39,646	0	0	0
3626072	BROOK PARK	OH		04/30/2019		2,043,357	0	0	0	0	0	0	25,061	0	0	0
3626074	STREETSBORO	OH		05/02/2019		3,192,888	0	0	0	0	0	0	9,773	0	0	0
3725532	TULSA	OK		10/20/2011		807,931	0	0	0	0	0	0	20,798	0	0	0
3725944	TULSA	OK		09/15/2017		1,223,202	0	0	0	0	0	0	33,819	0	0	0
3825553	PORTLAND	OR		05/07/2012		695,358	0	0	0	0	0	0	12,584	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,949,218	0	0	0	0	0	0	23,066	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		304,221	0	0	0	0	0	0	9,534	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		221,952	0	0	0	0	0	0	25,519	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		417,918	0	0	0	0	0	0	21,657	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		287,373	0	0	0	0	0	0	14,887	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		510,155	0	0	0	0	0	0	35,248	0	0	0
4125449	GREENVILLE	SC		06/03/2010		203,265	0	0	0	0	0	0	29,744	0	0	0
4125536	FORT MILL	SC		10/31/2011		731,837	0	0	0	0	0	0	22,209	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,075,248	0	0	0	0	0	0	25,234	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,515,346	0	0	0	0	0	0	18,753	0	0	0
4125918	CONWAY	SC		06/28/2017		2,303,035	0	0	0	0	0	0	21,867	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,797,796	0	0	0	0	0	0	18,250	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,145,843	0	0	0	0	0	0	23,133	0	0	0
4325756	FRANKLIN	TN		05/11/2015		738,753	0	0	0	0	0	0	16,468	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,459,243	0	0	0	0	0	0	13,393	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,115,797	0	0	0	0	0	0	8,935	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,361,474	0	0	0	0	0	0	13,301	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,560,906	0	0	0	0	0	0	19,065	0	0	0
4425058	ABILENE	TX		02/27/2004		2,489,255	0	0	0	0	0	0	69,565	0	0	0
4425222	CONROE	TX		03/28/2006		1,087,857	0	0	0	0	0	0	17,156	0	0	0

QE02.5

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
4425228	TEMPLE	TX		04/06/2006		782,612	0	0	0	0	0	0	0	25,464	0	0	0
4425299	CONROE	TX		01/19/2007		441,880	0	0	0	0	0	0	0	6,133	0	0	0
4425393	TEMPLE	TX		05/12/2008		672,587	0	0	0	0	0	0	0	5,023	0	0	0
4425462	HOUSTON	TX		09/15/2010		615,938	0	0	0	0	0	0	0	22,719	0	0	0
4425493	DALLAS	TX		04/07/2011		723,809	0	0	0	0	0	0	0	29,163	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,028,832	0	0	0	0	0	0	0	29,078	0	0	0
4425571	EL PASO	TX		08/28/2012		946,419	0	0	0	0	0	0	0	19,082	0	0	0
4425592	LYTLE	TX		12/20/2012		410,981	0	0	0	0	0	0	0	31,603	0	0	0
4425602	CARROLLTON	TX		02/11/2013		518,691	0	0	0	0	0	0	0	12,948	0	0	0
4425604	HOUSTON	TX		03/01/2013		443,575	0	0	0	0	0	0	0	32,443	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,524,781	0	0	0	0	0	0	0	36,304	0	0	0
4425665	LAREDO	TX		11/26/2013		726,312	0	0	0	0	0	0	0	32,789	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,065,213	0	0	0	0	0	0	0	7,555	0	0	0
4425715	EL PASO	TX		10/30/2014		931,404	0	0	0	0	0	0	0	15,026	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		944,997	0	0	0	0	0	0	0	8,622	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		568,694	0	0	0	0	0	0	0	25,036	0	0	0
4425737	ADDISON	TX		01/20/2015		834,353	0	0	0	0	0	0	0	16,052	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,845,923	0	0	0	0	0	0	0	7,092	0	0	0
4425755	HOUSTON	TX		05/07/2015		713,619	0	0	0	0	0	0	0	48,297	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		2,882,371	0	0	0	0	0	0	0	32,764	0	0	0
4425774	RED OAK	TX		07/10/2015		1,205,669	0	0	0	0	0	0	0	9,262	0	0	0
4425852	DALLAS	TX		09/13/2016		2,624,715	0	0	0	0	0	0	0	27,751	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,897,431	0	0	0	0	0	0	0	6,392	0	0	0
4425891	EL PASO	TX		03/06/2017		648,987	0	0	0	0	0	0	0	10,176	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,591,058	0	0	0	0	0	0	0	3,386	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,582,062	0	0	0	0	0	0	0	17,602	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		850,933	0	0	0	0	0	0	0	12,822	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,982,592	0	0	0	0	0	0	0	8,033	0	0	0
4425928	EL PASO	TX		07/18/2017		5,092,528	0	0	0	0	0	0	0	25,084	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,789,941	0	0	0	0	0	0	0	25,879	0	0	0
4425981	EL PASO	TX		03/09/2018		3,834,024	0	0	0	0	0	0	0	11,358	0	0	0
4425984	HOUSTON	TX		03/28/2018		946,248	0	0	0	0	0	0	0	8,505	0	0	0
4426060	MCALLEN	TX		03/26/2019		2,277,471	0	0	0	0	0	0	0	28,136	0	0	0
4426061	SWEETWATER	TX		03/27/2019		2,693,200	0	0	0	0	0	0	0	22,003	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,280,466	0	0	0	0	0	0	0	4,997	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,889,782	0	0	0	0	0	0	0	15,620	0	0	0
4426110	FORT WORTH	TX		10/10/2019		3,684,964	0	0	0	0	0	0	0	45,864	0	0	0
4525163	SANDY	UT		08/15/2005		516,593	0	0	0	0	0	0	0	19,344	0	0	0
4525380	PROVO	UT		01/31/2008		713,115	0	0	0	0	0	0	0	125,819	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		821,115	0	0	0	0	0	0	0	19,728	0	0	0
4525711	ROY	UT		10/21/2014		647,848	0	0	0	0	0	0	0	19,979	0	0	0

QE02.6

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value						
4525744	SALT LAKE CITY	UT		03/26/2015		1,356,945	0	0	0	0	0	0	0	26,582	0	0	0	
4525977	OGDEN	UT		02/07/2018		2,189,434	0	0	0	0	0	0	0	16,718	0	0	0	
4526025	SALT LAKE CITY	UT		09/04/2018		2,172,350	0	0	0	0	0	0	0	17,473	0	0	0	
4526136	OREM	UT		03/30/2020		0	0	0	0	0	0	0	0	8,886	0	0	0	
4625461	BARRE	VT		08/26/2010		2,313,063	0	0	0	0	0	0	0	38,934	0	0	0	
4720658	GLEN ALLEN	VA		03/13/2019		3,105,865	0	0	0	0	0	0	0	17,123	0	0	0	
4725237	MECHANICSVILLE	VA		05/15/2006		278,410	0	0	0	0	0	0	0	28,293	0	0	0	
4725450	VIRGINIA BEACH	VA		06/07/2010		106,637	0	0	0	0	0	0	0	45,937	0	0	0	
4725467	PORTSMOUTH	VA		10/27/2010		670,294	0	0	0	0	0	0	0	23,974	0	0	0	
4725546	ROANOKE	VA		02/27/2012		1,203,840	0	0	0	0	0	0	0	22,292	0	0	0	
4725634	VIRGINIA BEACH	VA		06/26/2013		609,573	0	0	0	0	0	0	0	40,091	0	0	0	
4725706	WOODBIDGE	VA		09/30/2014		1,253,510	0	0	0	0	0	0	0	81,305	0	0	0	
4725720	MIDLOTHIAN	VA		12/03/2014		873,691	0	0	0	0	0	0	0	10,196	0	0	0	
4725721	YORKTOWN	VA		12/10/2014		905,582	0	0	0	0	0	0	0	18,283	0	0	0	
4725960	NORFOLK	VA		11/22/2017		2,804,239	0	0	0	0	0	0	0	25,985	0	0	0	
4725983	VIRGINIA BEACH	VA		03/16/2018		1,973,687	0	0	0	0	0	0	0	37,203	0	0	0	
4726029	FARMVILLE	VA		09/27/2018		6,031,243	0	0	0	0	0	0	0	49,165	0	0	0	
4825719	TUKWILA	WA		11/21/2014		1,321,814	0	0	0	0	0	0	0	26,960	0	0	0	
4825759	RICHLAND	WA		05/21/2015		3,559,821	0	0	0	0	0	0	0	13,700	0	0	0	
4825775	SILVERDALE	WA		07/13/2015		2,548,863	0	0	0	0	0	0	0	28,986	0	0	0	
4825838	AUBURN	WA		06/29/2016		1,464,049	0	0	0	0	0	0	0	10,809	0	0	0	
4825861	TACOMA	WA		10/04/2016		777,212	0	0	0	0	0	0	0	12,928	0	0	0	
4825916	BELLINGHAM	WA		06/28/2017		2,857,033	0	0	0	0	0	0	0	26,995	0	0	0	
4826050	BURIEN	WA		02/15/2019		1,931,979	0	0	0	0	0	0	0	23,552	0	0	0	
4925383	HEDGESVILLE	WV		02/11/2008		844,865	0	0	0	0	0	0	0	60,032	0	0	0	
5025890	BURLINGTON	WI		03/03/2017		658,386	0	0	0	0	0	0	0	14,357	0	0	0	
5026067	ARCADIA	WI		04/17/2019		793,838	0	0	0	0	0	0	0	10,470	0	0	0	
5026068	CASHTON	WI		04/17/2019		742,854	0	0	0	0	0	0	0	9,799	0	0	0	
0299999	Total - Mortgages With Partial Repayments						426,404,173	0	0	0	0	0	0	0	7,011,513	0	0	0
0599999	Total Mortgages						432,659,733	0	0	0	0	0	0	5,538,605	12,550,118	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

NONE

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

NONE

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
Bonds - U.S. States, Territories and Possessions										
452152	6G	1 ILLINOIS ST GOV OBLIGATION GENERAL OBLIG.		05/14/2020	Bank of America		1,000,000	1,000,000	0	2FE
17999999. Total - Bonds - U.S. States, Territories & Possessions							1,000,000	1,000,000	0	XXX
Bonds - Industrial and Miscellaneous										
00206R	BK	7 AT&T INC 4.350% 06/15/45		06/30/2020	Citi Global Markets Inc.		1,492,647	1,300,000	2,670	2FE
00287Y	CJ	6 ABBVIE INC 144A 3.850% 06/15/24		05/18/2020	Tax Free Exchange		1,968,703	2,000,000	32,725	2FE
025537	AP	6 AMERICAN ELECTRIC POWER CO 3.250% 03/0		06/30/2020	Bank of America		1,043,960	1,000,000	10,563	2FE
14040H	CE	3 CAPITAL ONE FINANCIAL CORP 3.650% 05/1		05/06/2020	Morgan Stanley Dean Witter		998,470	1,000,000	0	2FE
24737*	AA	8 DELTA AIRLINES 2019-1B EETC 8.000% 04/		04/22/2020	Morgan Stanley & Co.		1,000,000	1,000,000	0	2PL
254687	GA	8 WALT DISNEY COMPANY (THE) 3.800% 05/13		05/11/2020	Morgan Stanley Dean Witter		998,570	1,000,000	0	1FE
256677	AG	0 DOLLAR GENERAL CORP 3.500% 04/03/30		04/01/2020	Bank of America		999,330	1,000,000	0	2FE
26746*	AA	2 DYAL CAPITAL PRTNRS III ISSR B SENIOR SE		06/23/2020	Goldman Sachs & Co.		729,863	729,863	0	1FE
26746@	AA	0 DYAL CAPITAL PRTNRS III ISSR A SENIOR SE		06/23/2020	Goldman Sachs & Co.		1,270,137	1,270,137	0	1FE
41242*	BV	3 NBA HARDWOOD FUNDING LL SERIES RR SENIOR		06/30/2020	J P Morgan & Co.		1,000,000	1,000,000	0	1Z
41242*	BY	7 NBA HARDWOOD FUNDING LL SERIES UU SENIOR		06/30/2020	J P Morgan & Co.		1,000,000	1,000,000	0	1Z
457187	AC	6 INGREDION INC 2.900% 06/01/30		05/08/2020	Bank of America		998,080	1,000,000	0	2FE
457187	AD	4 INGREDION INC 3.900% 06/01/50		05/08/2020	Bank of America		985,510	1,000,000	0	2FE
46647P	BP	0 JP MORGAN CHASE & CO 2.956% 05/13/31		05/06/2020	J P Morgan & Co.		1,000,000	1,000,000	0	1FE
615369	AT	2 MOODYS CORPORATION 3.250% 05/20/50		05/12/2020	J P Morgan & Co.		1,479,315	1,500,000	0	2FE
675553	A#	8 OCHSNER CLINIC FOUNDATION SERIES C SENIO		06/25/2020	Citi		4,000,000	4,000,000	0	1Z
737662	B@	4 POTOMAC EDISON 3.430% 06/15/51		06/29/2020	Mizuho Securities		1,000,000	1,000,000	0	1Z
75513E	AC	5 RAYTHEON TECH CORP 3.125% 07/01/50		05/14/2020	Deutsche Bank Securities		1,495,005	1,500,000	0	2FE
84858D	AA	6 SPIRIT AIRLINES 2015-1 A 4.100% 04/01/		04/17/2020	RW Baird		1,186,218	1,464,467	3,336	2FE
87264A	BC	8 T-MOBILE USA INC 144A 3.750% 04/15/27		04/02/2020	Deutsche Bank Securities		1,999,140	2,000,000	0	2FE
89832Q	AF	6 TRUIST FIN CORP 5.100% Perpet.		06/16/2020	RBC Capital Markets		1,000,000	1,000,000	0	2FE
91529Y	AQ	9 UNUM GROUP 4.500% 03/15/25		05/18/2020	Citi Global Markets Inc.		994,720	1,000,000	0	2FE
91533B	AD	2 UPJOHN INC 144A 2.700% 06/22/30		06/17/2020	Goldman Sachs & Co.		996,870	1,000,000	0	2FE
92942A	AA	3 WRG 2020-1 A 5.071% 07/15/28		06/17/2020	Guggenheim Capital		1,999,996	2,000,000	0	1FE
00774M	AN	5 AERCAP IRELAND CAP/GLOBA 6.500% 07/15/	D	06/05/2020	Mizuho Securities		3,060,000	3,000,000	542	2FE
74435K	AA	3 PRUDENTIAL PLC 3.125% 04/14/30	D	04/08/2020	Citi Global Markets Inc.		1,981,160	2,000,000	0	1FE
3899999. Total - Bonds - Industrial and Miscellaneous							36,677,694	36,764,467	49,836	XXX
8399997. Total - Bonds - Part 3							37,677,694	37,764,467	49,836	XXX
8399999. Total - Bonds							37,677,694	37,764,467	49,836	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred										
74460W	55	2 PUBLIC STORAGE PREFERRED		06/08/2020	Morgan Stanley Dean Witter	80,000,000	2,000,000	0.00	0	2FE
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3							2,000,000	XXX	0	XXX
8999999. Total - Preferred Stocks							2,000,000	XXX	0	XXX
9899999. Total - Preferred and Common Stocks							2,000,000	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks							39,677,694	XXX	49,836	XXX

QE04

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	For rei 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
Bonds - U.S. Government																					
36194S	PD 4 GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2020	Paydown		28,937	28,937	29,471	29,333	0	(396)	0	(396)	0	28,937	0	0	0	364	09/15/2041	1
36197J	ZL 2 GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		06/01/2020	Paydown		45,541	45,541	47,164	46,724	0	(1,183)	0	(1,183)	0	45,541	0	0	0	748	03/15/2037	1
36202B	U9 4 GNMA II SF POOL# 001508 10.000% 11/20/2		06/01/2020	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	1	11/20/2020	1
36230T	B2 7 GN 758157 4.550% 05/15/38		06/01/2020	Paydown		45,665	45,665	50,802	49,795	0	(4,131)	0	(4,131)	0	45,665	0	0	0	866	05/15/2038	1
36235*	AB 7 CANTON LEASE FINANCE TRUST-GSA US GOVT L		06/15/2020	Redemption 100.0000		43,930	43,930	43,930	43,930	0	0	0	0	0	43,930	0	0	0	866	06/15/2030	1
38373M	2F 6 GNMA 2008-80 IO 1.565% 04/16/50		06/01/2020	Paydown		0	0	750	713	0	(713)	0	(713)	0	0	0	0	0	70	04/16/2050	1
38373V	PY 0 GNMA 2002-64 ZH 6.000% 09/16/32		06/01/2020	Paydown		79,071	79,071	78,411	78,765	0	306	0	306	0	79,071	0	0	0	2,047	09/16/2032	1
38376G	ZH 2 GNMA 2011-92 C 3.841% 04/16/52		06/01/2020	Paydown		15,220	15,220	14,930	15,081	0	139	0	139	0	15,220	0	0	0	244	04/16/2052	1
38376G	U2 4 GNMA 2011-77 D 4.177% 10/16/45		06/01/2020	Paydown		304,083	304,083	300,603	303,309	0	774	0	774	0	304,083	0	0	0	6,314	10/16/2045	1
38377D	KR 6 GNMA 2010-101 GB 4.000% 04/20/39		06/01/2020	Paydown		222,276	222,276	229,778	222,861	0	(585)	0	(585)	0	222,276	0	0	0	3,823	04/20/2039	1
38377G	S7 5 GNMA 2010-89 PD 4.000% 07/20/40		06/01/2020	Paydown		136,905	136,905	144,606	139,028	0	(2,123)	0	(2,123)	0	136,905	0	0	0	2,271	07/20/2040	1
38377G	TE 0 GNMA 2010-89 BE 4.000% 05/20/39		06/01/2020	Paydown		175,538	175,538	182,011	176,210	0	(673)	0	(673)	0	175,538	0	0	0	3,000	05/20/2039	1
38377T	G9 5 GNMA 2011-2 HG 4.000% 01/20/41		06/01/2020	Paydown		172,434	172,434	192,587	180,845	0	(8,412)	0	(8,412)	0	172,434	0	0	0	2,772	01/20/2041	1
38377T	LL 3 GNMA 2011-3 QP 4.000% 06/20/40		06/01/2020	Paydown		243,448	243,448	270,836	249,784	0	(6,336)	0	(6,336)	0	243,448	0	0	0	4,176	06/20/2040	1
38377T	SC 6 GNMA 2011-30 BL 4.000% 06/20/40		06/01/2020	Paydown		212,324	212,324	226,656	215,455	0	(3,131)	0	(3,131)	0	212,324	0	0	0	3,660	06/20/2040	1
38378X	VL 2 GNMA 2014-155 VA 3.000% 03/16/37		06/01/2020	Paydown		51,006	51,006	52,185	51,332	0	(326)	0	(326)	0	51,006	0	0	0	638	03/16/2037	1
0599999	Total - Bonds - U.S. Government					1,776,402	1,776,402	1,864,744	1,803,189	0	(26,790)	0	(26,790)	0	1,776,402	0	0	0	31,860	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
01170R	EF 5 ALASKA ST HSG FIN CORP MTG REV SERIES A		06/01/2020	Redemption 100.0000		410,000	410,000	402,071	403,593	0	90	0	90	0	403,682	0	6,318	6,318	7,729	12/01/2037	1FE
130333	CA 3 CALIFORNIA HOUSING 2013 SERIES A 2.900		06/01/2020	Redemption 100.0000		16,253	16,253	16,253	16,253	0	0	0	0	0	16,253	0	0	0	203	02/01/2042	1FE
230563	AS 7 CUMBERLAND COUNTY NJ 5.094% 04/15/20		04/15/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	25,470	04/15/2020	1FE	
246395	YC 5 DELAWARE ST HSG AUTH REV 2013-1 2.750%		06/01/2020	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	35,000	0	0	0	413	12/01/2041	1FE	
246412	EC 0 DELAWARE ST SOLID WASTE AUTH 5.120% 06		06/01/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	25,600	06/01/2020	1FE	
25477P	NF 8 DIST OF COLUMBIA HSG FIN AGY 2014-A A		06/01/2020	Redemption 100.0000		10,337	10,337	10,337	10,337	0	0	0	0	10,337	0	0	0	130	06/15/2045	1FE	
45201Y	YJ 0 ILLINOIS ST HSG DEV AUTH REV 2012-A 2		06/01/2020	Redemption 100.0000		105,336	105,336	105,336	105,336	0	0	0	0	105,336	0	0	0	1,214	12/01/2042	1FE	
49130T	PS 9 KENTUCKY ST HSG CORP HSG REV 2013 SERIES		04/01/2020	Redemption 100.0000		1,035,000	1,035,000	1,035,000	1,035,000	0	0	0	0	1,035,000	0	0	0	10,773	11/01/2041	1FE	
60416Q	EP 5 MINNESOTA ST HSG FIN AGY 2011 SERIES E		06/01/2020	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	909	07/01/2031	1FE	
60637B	CN 8 MISSOURI HOUSING 2013 SERIES A 2.650%		05/20/2020	Call 100.0000		515,000	515,000	515,000	515,000	0	0	0	0	515,000	0	0	0	6,407	11/01/2040	1FE	
60637B	CN 8 MISSOURI HOUSING 2013 SERIES A 2.650%		05/01/2020	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	20,000	0	0	0	188	11/01/2040	1FE	
60637B	CP 3 MISSOURI HOUSING 2013 SERIES B 2.650%		05/01/2020	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	265	11/01/2041	1FE	
647200	W8 3 NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		06/01/2020	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	30,000	0	0	0	799	09/01/2032	1FE	
76221R	RB 1 RHODE ISLAND HSG & MTG FIN COR SERIES 63		04/01/2020	Redemption 100.0000		65,000	65,000	68,886	65,850	0	(118)	0	(118)	0	65,732	0	(732)	(732)	1,300	10/01/2040	1FE
76222R	HP 0 RHODE ISLAND ST & PROVIDENCE PLANTATIONS		04/01/2020	Redemption 100.0000		1,090,000	1,090,000	1,090,000	1,090,000	0	0	0	0	1,090,000	0	0	0	26,503	04/01/2022	1FE	
88271H	FL 8 TEXAS ST AFFORDABLE HSG CORP 2013A 2.7		06/01/2020	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	35,000	0	0	0	641	09/01/2041	1FE	
92428C	JD 7 VERMONT STUDENT ASSISTANCE COR 3.625%		06/15/2020	Redemption 100.0000		150,000	150,000	148,194	149,030	0	73	0	73	0	149,103	0	897	897	2,719	06/15/2025	1FE
92812U	Q4 3 VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		06/01/2020	Paydown		24,794	24,794	24,794	24,794	0	0	0	0	24,794	0	0	0	72	10/25/2037	1FE	
92812U	Q4 3 VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		05/01/2020	Redemption 100.0000		82,939	82,939	82,939	82,939	0	0	0	0	82,939	0	0	0	13,724	10/25/2037	1FE	
92812V	MA 1 VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		06/25/2020	Redemption 100.0000		59,130	59,130	59,130	59,130	0	0	0	0	59,130	0	0	0	780	11/25/2039	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions					5,733,789	5,733,789	5,727,940	5,727,262	0	45	0	45	0	5,727,306	0	6,483	6,483	125,839	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
736688	FN 7 PORTLAND COMMUNITY COLLEGE DIS 4.810%		06/01/2020	Redemption 100.0000		150,000	150,000	162,675	156,334	0	(562)	0	(562)	0	155,772	0	(5,772)	(5,772)	3,608	06/01/2027	1FE

QE05

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
2499999	Total - Bonds - U.S. Political Subdivisions of States					150,000	150,000	162,675	156,334	0	(562)	0	(562)	0	155,772	0	(5,772)	(5,772)	3,608	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
076523	AA 7 CITY OF BEDFORD VIRGINIA LESSEE - APPALA		05/01/2020	Redemption	100.0000	70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	2,734	05/01/2026	2
31358P	HV 2 FNMA REMIC G92-35 EB 7.500% 07/25/22		06/01/2020	Paydown		875	875	877	872	0	4	0	4	0	875	0	0	0	27	07/25/2022	1
31358Q	EU 5 FNMA REMIC 1992-162 D 7.000% 09/25/22		06/01/2020	Paydown		3,412	3,412	3,306	3,386	0	25	0	25	0	3,412	0	0	0	99	09/25/2022	1
3136A1	NZ 4 FANNIE MAE 2011-96 NB 4.000% 09/25/40		06/01/2020	Paydown		159,383	159,383	163,915	159,892	0	(509)	0	(509)	0	159,383	0	0	0	2,699	09/25/2040	1
3136A6	P9 9 FNR 2012-76 VG 4.000% 03/25/29		06/01/2020	Paydown		30,857	30,857	33,325	31,441	0	(584)	0	(584)	0	30,857	0	0	0	515	03/25/2029	1
3136A8	DR 2 FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2020	Paydown		58,917	58,917	63,814	59,872	0	(44)	0	(44)	0	59,828	0	(911)	(911)	860	02/25/2038	1
3136AA	3P 4 FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2020	Paydown		46,715	46,715	48,117	47,095	0	(380)	0	(380)	0	46,715	0	0	0	584	03/25/2036	1
3136AE	TT 4 FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2020	Paydown		115,011	115,011	119,000	117,085	0	(2,074)	0	(2,074)	0	115,011	0	0	0	1,465	06/25/2043	1
3136AG	HV 7 FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2020	Paydown		27,615	27,615	27,441	27,522	0	92	0	92	0	27,615	0	0	0	403	07/25/2033	1
3137AR	WS 1 FHR 4073 HC 3.500% 03/15/35		06/01/2020	Paydown		46,423	46,423	50,224	47,328	0	(905)	0	(905)	0	46,423	0	0	0	677	03/15/2035	1
3137B3	EQ 5 FHR 4215 LV 3.500% 04/15/33		06/01/2020	Paydown		33,331	33,331	33,190	33,256	0	75	0	75	0	33,331	0	0	0	486	04/15/2033	1
3138L4	4W 2 FANNIE MAE AM3742 3.150% 09/01/25		06/02/2020	Paydown		8,377	8,377	7,846	8,173	0	10	0	10	0	8,184	0	193	193	112	09/01/2025	1
3138L4	J3 8 FANNIE MAE AM3881 3.830% 08/01/25		06/25/2020	Paydown		7,949	7,949	7,831	7,893	0	3	0	3	0	7,895	0	54	54	128	08/01/2025	1
3138L4	S2 0 FANNIE MAE AM4136 3.370% 08/01/23		05/26/2020	Paydown		2,000,000	2,000,000	1,928,438	1,967,948	0	32,052	0	32,052	0	2,000,000	0	0	0	45,308	08/01/2023	1
31392D	2B 7 FNMA 2002-59 ZB 6.000% 09/25/32		06/01/2020	Paydown		45,453	45,453	43,692	44,783	0	670	0	670	0	45,453	0	0	0	1,122	09/25/2032	1
31392R	WT 4 FHLMC 2492 Z 5.500% 08/15/32		06/01/2020	Paydown		57,267	57,267	51,671	55,662	0	1,605	0	1,605	0	57,267	0	0	0	1,324	08/15/2032	1
31393A	5P 8 FNMA 2003-43 PE 5.500% 05/25/33		06/01/2020	Paydown		35,894	35,894	35,249	35,564	0	330	0	330	0	35,894	0	0	0	907	05/25/2033	1
31393N	4A 4 FHLMC 2589 GM 5.500% 03/15/33		06/01/2020	Paydown		57,392	57,392	56,944	57,173	0	219	0	219	0	57,392	0	0	0	1,295	03/15/2033	1
31398Q	TQ 0 FREDDIE MAC 3747 HX 4.500% 11/15/39		06/01/2020	Paydown		208,593	208,593	220,457	212,290	0	(3,697)	0	(3,697)	0	208,593	0	0	0	4,686	11/15/2039	1
33803W	AA 7 FISHERS LANE ASSOC LLC US GOVT LEASE BAC		06/05/2020	Redemption	100.0000	82,013	82,013	83,730	82,951	0	(30)	0	(30)	0	82,921	0	(909)	(909)	1,253	08/05/2030	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					3,095,477	3,095,477	3,049,067	3,070,186	0	26,862	0	26,862	0	3,097,049	0	(1,573)	(1,573)	66,684	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00182@	AA 6 AZ ROMULUS MI LANDLORD LLC 3.497% 10/3		06/30/2020	Redemption	100.0000	20,793	20,793	20,793	20,793	0	0	0	0	0	20,793	0	0	0	303	10/31/2038	1
00184*	AA 6 AZ RANDALL OH LANDLORD LLC 3.610% 03/3		06/30/2020	Redemption	100.0000	21,011	21,011	21,011	21,011	0	0	0	0	0	21,011	0	0	0	316	03/31/2039	1
00214M	AA 1 ARL SECOND LLC 2014-1A A1 2.920% 06/15		06/15/2020	Paydown		142,515	142,515	138,112	140,174	0	2,341	0	2,341	0	142,515	0	0	0	1,733	06/15/2044	1FE
00225#	AA 3 AMZN (GR MI) CTL Pass-Thru Tru CTL - LEA		06/30/2020	Redemption	100.0000	12,318	12,318	12,318	12,318	0	0	0	0	0	12,318	0	0	0	210	09/30/2039	1
00228#	AA 0 AV CINGULAR LLC CTL - CINGULAR WIRELESS		06/15/2020	Redemption	100.0000	93,805	93,805	98,495	94,537	0	(149)	0	(149)	0	94,388	0	(584)	(584)	2,914	08/15/2021	1FM
008414	AA 2 AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		06/01/2020	Paydown		56,061	56,061	53,626	54,501	0	13	0	13	0	54,514	0	1,547	1,547	841	07/25/2043	1FM
009098	A* 5 AMAZON FORT WORTH TX LEASE COL 4.494%		06/10/2020	Redemption	100.0000	8,238	8,238	8,238	8,238	0	0	0	0	0	8,238	0	0	0	154	11/10/2039	1
013078	AA 8 ALBERTO-CULVER COMPANY 5.150% 06/01/20		06/01/2020	Maturity		1,000,000	1,000,000	999,590	999,980	0	20	0	20	0	1,000,000	0	0	0	25,750	06/01/2020	1FE
023770	AA 8 AMERICAN AIRLINES 2015-1 A 3.375% 05/0		05/01/2020	Redemption	100.0000	75,402	75,402	75,685	75,615	0	(11)	0	(11)	0	75,604	0	(202)	(202)	1,272	05/01/2027	1FE
023770	AB 6 AMERICAN AIRLINES 2015-1 B 3.700% 05/0		05/01/2020	Redemption	100.0000	41,528	41,528	41,528	41,528	0	0	0	0	0	41,528	0	0	0	768	05/01/2023	3FE
02377A	AA 6 AMERICAN AIRLINES 2014-1 A PT TRUST 3		04/01/2020	Redemption	100.0000	87,349	87,349	87,349	87,349	0	0	0	0	0	87,349	0	0	0	1,616	10/01/2026	1FE
02380#	AA 0 AMERICAN AIRLINES 2012-1B(R) EETC 3.53		04/01/2020	Redemption	100.0000	197,222	197,222	197,222	197,222	0	0	0	0	0	197,222	0	0	0	3,578	10/01/2024	2PL
02660T	BU 6 AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		06/01/2020	Paydown		20,008	20,008	16,583	16,583	0	3,425	0	3,425	0	20,008	0	0	0	435	10/25/2034	1FM
034620	AB 0 ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		06/01/2020	Paydown		24,044	24,044	24,043	24,002	0	41	0	41	0	24,044	0	0	0	321	01/25/2047	1FM
03522A	AG 5 ANHEUSER-BUSCH CO/INBEV 3.650% 02/01/2		04/13/2020	J P Morgan & Co		3,305,610	3,000,000	3,111,873	3,101,991	0	(4,642)	0	(4,642)	0	3,097,349	0	208,261	208,261	77,258	02/01/2026	2FE
038222	AF 2 APPLIED MATERIALS INC 4.300% 06/15/21		06/27/2020	Call	103.7848	1,037,848	1,000,000	1,003,580	1,000,628	0	(206)	0	(206)	0	1,000,422	0	(422)	(422)	59,348	06/15/2021	1FE
038370	AA 0 AQUA FINANCE TRUST 2019A A 3.140% 07/1		06/15/2020	Paydown		163,611	163,611	163,585	163,588	0	23	0	23	0	163,611	0	0	0	2,113	07/16/2040	1FE
04542B	MS 8 ASSET BACKED FUNDING CERT 2005-AQ1 A4		06/01/2020	Paydown		32,432	32,432	32,006	32,295	0	8	0	8	0	32,304	0	128	128	647	06/25/2035	1FM

QE05.1

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
049560 AN 5	ATMOS ENERGY CORP 3.000% 06/15/27		04/13/2020	Wells Fargo Securities		2,622,425	2,500,000	2,493,125	2,494,702	0	183	0	183	0	2,494,885	0	127,540	127,540	25,000	06/15/2027	1FE
053611 AF 6	AVERY DENNISON CORP 5.375% 04/15/20		04/15/2020	Maturity		1,000,000	1,000,000	1,002,230	1,000,081	0	(81)	0	(81)	0	1,000,000	0	0	0	26,875	04/15/2020	2FE
05541N AD 6	BCC FUNDING CORP 2016-1 C 3.250% 06/20		04/20/2020	Paydown		482,711	482,711	482,695	482,699	0	12	0	12	0	482,711	0	0	0	5,229	06/20/2022	1FE
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5		06/15/2020	Redemption 100.0000		22,201	22,201	22,201	22,201	0	0	0	0	0	22,201	0	0	0	328	11/15/2032	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		06/02/2020	Paydown		12,586	12,586	12,586	12,586	0	0	0	0	0	12,586	0	0	0	138	12/02/2027	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2		06/02/2020	Paydown		40,002	40,002	40,001	40,001	0	0	0	0	0	40,001	0	1	1	489	10/04/2032	1FE
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1		06/28/2020	Paydown		91,908	91,908	92,530	92,209	0	(34)	0	(34)	0	92,175	0	(267)	(267)	1,298	03/28/2057	1FM
075896 AA 8	BED BATH & BEYOND INC 3.749% 08/01/24		06/25/2020	Morgan Stanley Dean Witter		1,572,500	2,000,000	1,996,640	1,998,332	0	154	0	154	0	1,998,486	0	(425,986)	(425,986)	65,503	08/01/2024	4FE
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		06/15/2020	Paydown		14,913	14,913	14,913	14,913	0	0	0	0	0	14,913	0	0	0	268	12/16/2041	1FE
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/		06/30/2020	Redemption 100.0000		71,130	71,130	71,130	60,689	0	10,441	0	10,441	0	71,130	0	0	0	2,680	06/30/2022	4FE
10240* AA 7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		06/30/2020	Redemption 100.0000		85,898	85,898	85,898	85,898	0	0	0	0	0	85,898	0	0	0	1,824	09/30/2038	2PL
10623* AA 4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06		06/30/2020	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
11043X AP 1	BRITISH AIR 19-1 A PTT 144A 3.300% 12		06/15/2020	Redemption 100.0000		1,172	1,172	1,225	1,225	0	(3)	0	(3)	0	1,222	0	(50)	(50)	19	12/15/2032	1FE
12502Y AA 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		06/10/2020	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
125509 BM 0	CIGNA CORP 5.125% 06/15/20		06/15/2020	Maturity		1,000,000	1,000,000	1,006,830	1,000,389	0	(389)	0	(389)	0	1,000,000	0	0	0	25,625	06/15/2020	2FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		06/18/2020	Paydown		50,763	50,763	50,742	50,752	0	1	0	1	0	50,753	0	10	10	712	06/18/2029	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		06/01/2020	Paydown		70,041	70,041	71,204	70,525	0	(484)	0	(484)	0	70,041	0	0	0	872	04/25/2043	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		06/01/2020	Paydown		47,388	47,215	39,195	43,684	0	23	0	23	0	43,707	0	3,681	3,681	1,124	02/25/2035	1FM
12667F Y3 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		06/01/2020	Paydown		116,186	116,186	104,059	111,217	0	4,969	0	4,969	0	116,186	0	0	0	2,787	10/25/2034	1FM
12667F YF 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		06/01/2020	Paydown		26,591	29,739	26,849	26,849	0	0	0	0	0	26,849	0	(259)	(259)	673	03/25/2035	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		06/01/2020	Paydown		213,833	213,833	211,536	213,009	0	824	0	824	0	213,833	0	0	0	4,773	01/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		06/01/2020	Paydown		41,689	57,292	46,929	48,802	0	82	0	82	0	48,884	0	(7,195)	(7,195)	1,218	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		06/01/2020	Paydown		4,069	4,070	3,548	3,812	0	3	0	3	0	3,815	0	253	253	98	10/25/2035	4FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		06/01/2020	Paydown		13,535	13,188	10,188	10,336	0	37	0	37	0	10,373	0	3,162	3,162	326	06/25/2035	1FM
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2		06/01/2020	Paydown		191,568	191,568	193,723	193,523	0	(140)	0	(140)	0	193,383	0	(1,815)	(1,815)	2,847	07/25/2049	1FM
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		06/01/2020	Paydown		162,760	162,760	166,961	165,216	0	(2,457)	0	(2,457)	0	162,760	0	0	0	2,588	02/25/2044	1FE
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		06/01/2020	Paydown		36,353	36,353	34,708	34,708	0	0	0	0	0	34,708	0	1,645	1,645	748	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		06/01/2020	Paydown		645	645	633	642	0	0	0	0	0	642	0	3	3	13	02/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		06/01/2020	Paydown		1,787	1,787	1,778	1,779	0	0	0	0	0	1,779	0	8	8	45	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		06/01/2020	Paydown		102,699	102,699	100,605	101,480	0	1,219	0	1,219	0	102,699	0	0	0	1,523	10/25/2043	1FM
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		06/01/2020	Paydown		116,141	116,141	116,613	116,251	0	(110)	0	(110)	0	116,141	0	0	0	1,620	06/25/2044	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		06/01/2020	Paydown		149,821	149,821	153,183	151,471	0	(52)	0	(52)	0	151,419	0	(1,599)	(1,599)	2,997	01/25/2053	1FM
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1		06/01/2020	Paydown		118,120	118,120	118,056	118,040	0	80	0	80	0	118,120	0	0	0	1,319	07/25/2049	1FM
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		04/25/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	5,000	0	0	0	0	130	04/25/2047	2FE
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		06/25/2020	Paydown		56,101	56,101	56,086	56,091	0	10	0	10	0	56,101	0	0	0	596	10/25/2040	1FE
209115 A* 5	CONSOLIDATED EDISON INC 8.710% 06/30/2		06/30/2020	Various		15,941	15,941	15,941	15,941	0	0	0	0	0	15,941	0	0	0	694	06/30/2022	1
210795 QB 9	CONTINENTAL AIRLINES 2012-2 A EETC 4.0		04/29/2020	Redemption 100.0000		90,889	90,889	92,252	91,654	0	(55)	0	(55)	0	91,599	0	(711)	(711)	1,818	10/29/2024	1FE
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		06/01/2020	Paydown		28,429	28,429	28,053	28,222	0	2	0	2	0	28,224	0	205	205	749	10/25/2033	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		06/01/2020	Paydown		23,195	23,195	22,799	22,799	0	0	0	0	0	22,799	0	397	397	452	02/25/2035	1FM
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%		06/15/2020	Redemption 100.0000		34,809	34,809	34,809	34,809	0	0	0	0	0	34,809	0	0	0	593	05/15/2034	1FE
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		06/25/2020	Paydown		151,775	151,775	151,680	151,718	0	57	0	57	0	151,775	0	0	0	1,977	07/25/2031	1FE
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C		06/20/2020	Paydown		70,228	70,228	70,211	70,212	0	16	0	16	0	70,228	0	0	0	1,132	02/20/2032	2FE

QE05.2

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	For re ig 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
252724	AB 5 DIAMOND RESORTS OWNER TRUST 2018-1 B 4		06/20/2020	Paydown		51,475	51,475	51,472	51,472	0	3	0	3	0	51,475	0	0	0	880	01/21/2031	1FE
25272X	AA 3 DIAMOND RESORTS OWNER TRUST 2017-1A A		06/20/2020	Paydown		57,363	57,363	57,349	57,354	0	9	0	9	0	57,363	0	0	0	733	10/22/2029	1FE
25272X	AB 1 DIAMOND RESORTS OWNER TRUST 2017-1A B		06/20/2020	Paydown		19,121	19,121	19,118	19,119	0	2	0	2	0	19,121	0	0	0	307	10/22/2029	2FE
25278X	AN 9 DIAMONDBACK ENERGY INC 3.500% 12/01/29		06/17/2020	Citi Global Markets Inc		2,992,530	3,000,000	2,992,230	2,992,277	0	297	0	297	0	2,992,574	0	(44)	(44)	56,583	12/01/2029	2FE
25755T	AL 4 DOMINOS PIZZA MASTER ISSUER 2019-1A 3		04/25/2020	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	119	10/25/2049	2FE
26208C	AN 8 DRIVE AUTO RECEIVABLES TRUST 2017-AA D		06/15/2020	Paydown		263,422	263,422	263,416	263,403	0	19	0	19	0	263,422	0	0	0	4,472	05/15/2024	1FE
26209B	AF 6 DRIVE AUTO RECEIVABLES TRUST 2018-4 C		06/15/2020	Paydown		342,864	342,864	342,803	342,834	0	30	0	30	0	342,864	0	0	0	5,723	11/15/2024	1FE
26224H	AH 0 DRUG ROYALTY III LP 1 2018-1A A2 4.270		04/15/2020	Paydown		147,659	147,659	147,635	147,633	0	25	0	25	0	147,659	0	0	0	3,153	10/15/2031	2FE
268602	AA 7 ELM TRUST 2016-1A A2 4.163% 06/20/25		06/20/2020	Paydown		76,332	76,332	76,330	76,330	0	2	0	2	0	76,332	0	0	0	1,450	06/20/2025	1FE
26885B	AA 8 EQT MIDSTREAM PARTNERS 4.000% 08/01/24		06/17/2020	J P Morgan & Co		2,865,000	3,000,000	2,982,660	2,991,183	0	824	0	824	0	2,992,007	0	(127,007)	(127,007)	106,000	08/01/2024	3FE
26986*	AA 1 EAGLE SOLAR LLC SENIOR SECURED NOTE 4		06/30/2020	Redemption 100.0000		6,330	6,330	6,330	6,330	0	0	0	0	0	6,330	0	0	0	153	12/31/2042	2PL
27034J	AB 7 EARNEST STUDENT LOAN PROGRAM 2016-B A2		06/25/2020	Paydown		205,623	205,623	205,595	205,595	0	28	0	28	0	205,623	0	0	0	2,530	05/25/2034	1FE
28416D	AB 6 ELARA HGV TIMESHARE ISSUER 2017-A B 2		06/25/2020	Paydown		56,230	56,230	56,213	56,218	0	12	0	12	0	56,230	0	0	0	687	03/25/2030	1FE
29273R	BD 0 ENERGY TRANSFER PARTNERS 4.050% 03/15/		06/16/2020	Citi Global Markets Inc		1,068,140	1,000,000	999,180	999,535	0	37	0	37	0	999,572	0	68,568	68,568	30,713	03/15/2025	2FE
29977J	AB 2 EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		06/01/2020	Paydown		59,555	59,555	59,909	59,680	0	(124)	0	(124)	0	59,555	0	0	0	622	03/25/2043	1FM
29977K	AA 1 EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		06/01/2020	Paydown		54,528	54,528	53,711	53,936	0	592	0	592	0	54,528	0	0	0	696	06/25/2043	1FM
3140FX	ED 0 FNMA BF0131 3.500% 08/01/56		06/01/2020	Paydown		105,025	105,025	107,946	107,886	0	(2,861)	0	(2,861)	0	105,025	0	0	0	1,537	08/01/2056	1
31953*	AL 6 BNSF RAILWAY COMPANY SERIES A 5.960% 1		05/15/2020	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		05/15/2020	Redemption 100.0000		4,175	4,175	4,175	4,175	0	0	0	0	0	4,175	0	0	0	124	10/15/2027	1
31953*	AN 2 BNSF RAILWAY COMPANY SERIES C 5.960% 1		05/15/2020	Redemption 100.0000		26,876	26,876	26,876	26,876	0	0	0	0	0	26,876	0	0	0	802	10/15/2027	1
31953*	AP 7 BNSF RAILWAY COMPANY SERIES D 5.960% 1		05/15/2020	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		05/15/2020	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		06/01/2020	Paydown		73,478	73,478	74,902	74,266	0	(13)	0	(13)	0	74,253	0	(775)	(775)	1,086	03/25/2045	1FM
33849N	AG 0 FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00		06/01/2020	Paydown		378,419	378,419	380,370	378,334	0	85	0	85	0	378,419	0	0	0	6,113	09/25/2048	1FM
345397	WF 6 FORD MOTOR CREDIT CO LLC 4.250% 09/20/		06/30/2020	Bank of America		490,000	500,000	495,550	498,593	0	247	0	247	0	498,840	0	(8,840)	(8,840)	16,646	09/20/2022	3FE
35040U	AA 9 Foundation Finance Trust 2017-1A A 3.3		06/15/2020	Paydown		39,269	39,269	39,264	39,266	0	4	0	4	0	39,269	0	0	0	537	07/15/2033	1FE
35104V	AB 8 FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2		04/15/2020	Paydown		10,686	10,686	10,660	10,684	0	2	0	2	0	10,686	0	0	0	102	10/15/2021	1FE
36157R	D9 3 GE CAPITAL MTG 1999-HE M 6.705% 04/25/		06/01/2020	Paydown		4,770	5,048	4,297	4,321	379	12	0	391	0	4,712	0	58	58	75	04/25/2029	6FM
40432B	AA 7 HSI ASSET LOAN OBLIGATION 2007-2 1A1 5		04/01/2020	Paydown		3,912	3,912	3,560	3,841	0	5	0	5	0	3,846	0	67	67	72	09/25/2037	5FM
411707	AB 8 CKE RESTAURANTS HOLDINGS INC 2018-1A AI		06/20/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	106	06/21/2048	2FE
41242*	AJ 1 NBA HARDWOOD FUNDING LL SENIOR NOTES SER		06/08/2020	Maturity		487,645	487,645	487,645	487,645	0	0	0	0	0	487,645	0	0	0	13,748	06/08/2020	1FE
42771T	AA 3 HERO FUNDING TRUST 2015-3A A 4.280% 09		06/20/2020	Paydown		90,360	90,360	90,353	90,354	0	0	0	0	0	90,354	0	6	6	2,012	09/20/2041	1FE
428236	BM 4 HEWLETT-PACKARD CO 4.300% 06/01/21		06/17/2020	Redemption 103.7000		1,296,250	1,250,000	1,276,475	1,254,443	0	(1,413)	0	(1,413)	0	1,253,029	0	43,221	43,221	29,264	06/01/2021	2FE
44040J	AA 6 HORIZON AIRCRAFT FINANCE I LTD 2019-2 A		04/15/2020	Paydown		11,905	11,905	11,905	11,905	0	0	0	0	0	11,905	0	0	0	136	11/15/2039	1FE
44106M	AU 6 HOSPITALITY PROPERTIES 4.250% 02/15/21		06/17/2020	Redemption 101.4560		952,672	939,000	929,516	936,704	0	929	0	929	0	937,633	0	15,039	15,039	33,478	02/15/2021	3FE
45254T	PM 0 IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2020	Paydown		3,009	3,009	2,958	2,993	0	1	0	1	0	2,994	0	15	15	45	08/25/2034	1FM
45660N	QF 5 RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		05/01/2020	Paydown		9,401	9,401	9,275	9,341	0	0	0	0	0	9,341	0	60	60	215	06/25/2033	1FM
457187	AB 8 INGREDION INC 3.200% 10/01/26		04/09/2020	280 Securities		1,044,470	1,000,000	999,570	999,700	0	11	0	11	0	999,712	0	44,758	44,758	17,156	10/01/2026	2FE
46616M	AA 8 HENDERSON RECEIVABLES LLC 2010-3A A 3		06/15/2020	Paydown		20,672	20,672	20,543	20,592	0	81	0	81	0	20,672	0	0	0	330	12/15/2048	1FE
46639G	AL 0 JP MORGAN MTGE TRUST 2013-1 A2 3.000%		06/01/2020	Paydown		33,540	33,540	34,306	33,847	0	(9)	0	(9)	0	33,839	0	(299)	(299)	462	03/01/2043	1FM
46641C	AA 9 JP MORGAN MORTGAGE TRUST 2014-1 1A1 3		06/01/2020	Paydown		83,552	83,552	85,654	84,275	0	(5)	0	(5)	0	84,270	0	(719)	(719)	1,292	01/25/2044	1FM
46647P	BE 5 JP MORGAN CHASE & CO 2.739% 10/15/30		04/13/2020	Wells Fargo Securities		2,104,440	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	104,440	104,440	32,412	10/15/2030	1FE

QE05.3

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	For re ig 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
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3		06/01/2020	Paydown		137,457	137,457	137,951	137,575	0	(83)	0	(83)	0	137,493	0	(36)	(36)	2,185	06/25/2049	1FM
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5		06/01/2020	Paydown		289,348	289,348	293,869	293,372	0	(369)	0	(369)	0	293,002	0	(3,654)	(3,654)	3,912	12/25/2049	1FM
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44		06/15/2020	Paydown		17,231	17,231	17,231	17,231	0	0	0	0	0	17,231	0	0	0	238	04/15/2044	1FE
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A 3.825% 03		06/15/2020	Paydown		1,059,444	1,059,444	1,059,433	1,059,434	0	10	0	10	0	1,059,444	0	0	0	20,262	03/15/2024	1FE
486606 K# 2	KAYNE ANDERSON MLP INV CO SER KK SR UNSE		04/24/2020	Redemption 100.0000		845,192	845,192	845,192	845,192	0	0	0	0	0	845,192	0	0	0	19,985	07/30/2024	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		06/30/2020	Redemption 100.0000		48,435	48,435	48,717	48,460	0	(12)	0	(12)	0	48,449	0	(14)	(14)	1,389	03/30/2021	2FE
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1		06/15/2020	Paydown		14,568	14,568	14,286	14,357	0	211	0	211	0	14,568	0	0	0	225	01/15/2042	1FE
52465# AD 7	LEGG MASON CAPITAL CORP CTL - HUNTINGTON		06/05/2020	Redemption 100.0000		79,849	79,849	79,849	79,849	0	0	0	0	0	79,849	0	0	0	2,411	12/05/2020	1
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A		04/29/2020	Redemption 100.0000		88,460	88,460	88,460	88,460	0	0	0	0	0	88,460	0	0	0	1,825	04/29/2022	1PL
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2		06/15/2020	Paydown		128,717	128,717	125,469	126,817	0	1,901	0	1,901	0	128,717	0	0	0	1,599	01/15/2045	1FE
553896 AC 5	MVV OWNER TRUST 2017-1A C 2.990% 12/20		06/20/2020	Paydown		33,113	33,113	33,104	33,107	0	6	0	6	0	33,113	0	0	0	409	12/20/2034	2FE
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07		06/15/2020	Paydown		35,253	35,253	33,402	34,826	0	427	0	427	0	35,253	0	0	0	742	07/15/2038	2FE
59560U AC 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/		06/01/2020	Paydown		34,026	34,026	34,818	34,380	0	(355)	0	(355)	0	34,026	0	0	0	868	08/15/2037	1FE
59560W AA 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/		06/01/2020	Paydown		46,269	46,269	46,205	46,177	0	92	0	92	0	46,269	0	0	0	1,054	12/15/2045	1FM
60040# AA 0	MILLENNIUM PIPELINE LLC SENIOR SECURED N		06/30/2020	Redemption 100.0000		31,751	31,751	31,751	31,751	0	0	0	0	0	31,751	0	0	0	846	06/30/2027	1PL
629682 AA 3	NADG NNN OPERATING LP 2019-1 A 3.368%		06/28/2020	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	40	12/28/2049	1FE
63730* AB 1	NATIONAL RAILROAD PASSENGER SENIOR SECUR		05/15/2020	Redemption 100.0000		57,534	57,534	57,534	57,534	0	0	0	0	0	57,534	0	0	0	1,036	11/15/2033	1FE
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1		06/01/2020	Paydown		147,410	147,410	149,713	149,085	0	(1,675)	0	(1,675)	0	147,410	0	0	0	2,897	12/25/2057	1FM
655855 FA 7	NORFOLK SOUTHERN CORP DEBENTURES 9.750		06/15/2020	Maturity		75,000	75,000	103,989	76,268	0	(1,268)	0	(1,268)	0	75,000	0	0	0	3,656	06/15/2020	2FE
662352 A* 4	NORTH SHORE LONG ISLAND JEWISH HEALTH CA		05/01/2020	Redemption 100.0000		35,840	35,840	35,840	35,840	0	0	0	0	0	35,840	0	0	0	753	05/01/2030	1
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3		06/09/2020	Paydown		45,311	45,311	45,305	45,305	0	6	0	6	0	45,311	0	0	0	678	04/09/2038	1FE
69362B AW 2	PSEG POWER LLC 5.125% 04/15/20		04/15/2020	Maturity		1,000,000	1,000,000	995,851	999,849	0	151	0	151	0	1,000,000	0	0	0	25,625	04/15/2020	2FE
708696 BW 8	PENNSYLVANIA ELECTRIC CO 5.200% 04/01/		04/01/2020	Maturity		750,000	750,000	747,360	749,920	0	80	0	80	0	750,000	0	0	0	19,500	04/01/2020	2FE
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2		06/05/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	98	12/05/2049	2FE
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A		06/01/2020	Paydown		46,543	46,543	43,943	45,076	0	119	0	119	0	45,195	0	1,348	1,348	619	01/25/2036	1FM
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00		06/01/2020	Paydown		7,350	7,350	7,026	7,175	0	174	0	174	0	7,350	0	0	0	153	10/25/2033	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2		06/01/2020	Paydown		0	5,204	4,947	5,157	0	4	0	4	0	5,162	0	(5,162)	(5,162)	72	10/25/2021	3FM
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3		06/01/2020	Paydown		87,474	87,474	87,474	87,198	0	(3)	0	(3)	0	87,195	0	279	279	2,054	09/25/2034	1FM
78412D AN 9	SEMCO ENERGY 144A 5.150% 04/21/20		04/21/2020	Maturity		500,000	500,000	499,650	499,987	0	13	0	13	0	500,000	0	0	0	12,875	04/21/2020	1FE
78449G AB 5	SMB Private Education Loan Tru 2016-B A		06/15/2020	Paydown		52,524	52,524	52,523	52,523	0	2	0	2	0	52,524	0	0	0	527	02/17/2032	1FE
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3		06/25/2020	Paydown		170,950	170,950	170,932	170,937	0	2	0	2	0	170,939	0	12	12	2,306	08/25/2025	1FE
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5		06/01/2020	Paydown		20,577	20,577	20,577	20,577	0	0	0	0	0	20,577	0	0	0	395	12/25/2033	1FM
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		06/01/2020	Paydown		157,403	157,403	160,139	159,867	0	(2,464)	0	(2,464)	0	157,403	0	0	0	1,968	05/25/2043	1FM
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5		06/01/2020	Paydown		181,463	181,463	184,906	182,939	0	(1,476)	0	(1,476)	0	181,463	0	0	0	3,560	03/25/2049	1FM
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2		04/25/2020	Paydown		7,481	7,481	7,481	7,481	0	0	0	0	0	7,481	0	0	0	165	10/25/2049	2FE
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		04/25/2020	Paydown		60,190	60,190	60,190	60,190	0	0	0	0	0	60,190	0	0	0	1,198	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		06/01/2020	Paydown		61,848	61,848	60,492	61,030	0	818	0	818	0	61,848	0	0	0	992	07/25/2043	1FM
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A A		06/20/2020	Paydown		57,348	57,348	57,336	57,342	0	1	0	1	0	57,342	0	6	6	558	07/20/2033	1FE
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/		06/30/2020	Redemption 100.0000		18,248	18,248	18,248	18,248	0	0	0	0	0	18,248	0	0	0	360	06/30/2035	2FE
83546D AG 3	SONIC CAPITAL LLC 2020-1A A21 3.845% 0		06/20/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	63	01/20/2050	2FE
84265V AD 7	SOUTHERN COPPER CORP 5.375% 04/16/20		04/16/2020	Maturity		1,500,000	1,500,000	1,501,495	1,500,056	0	(56)	0	(56)	0	1,500,000	0	0	0	40,313	04/16/2020	2FE

QE05.4

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	For reig 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
84314#	AB 7 SOUTHERN ILLINOIS POWER COOP SENIOR SECU.....		06/15/2020	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.....		06/15/2020	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	2FE.....
84334#	AA 5 SOUTHERN MARYLAND ELECTRIC COO FIRST MOR.....		04/16/2020	Redemption	100.0000	9,305	9,305	9,305	9,305	0	0	0	0	0	9,305	0	0	0	186	04/16/2048	2.....
846502	AA 0 SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....		05/01/2020	Paydown		155,133	155,133	155,133	155,133	0	0	0	0	0	155,133	0	0	0	3,103	08/01/2031	1PL.....
84858D	AA 6 SPIRIT AIRLINES 2015-1 A 4.100% 04/01/.....		04/01/2020	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/.....		06/15/2020	Paydown		198,485	198,485	198,457	198,462	0	24	0	24	0	198,485	0	0	0	3,563	06/15/2028	1FE.....
86365L	AB 7 STRUCTURED RECEIVABLES FINANCE 2010-B B.....		06/15/2020	Paydown		30,591	30,591	31,566	31,299	0	(709)	0	(709)	0	30,591	0	0	0	1,080	08/15/2036	1FE.....
87265C	AH 3 NORTHROP GRUMM SPACE SENIOR NOTES 9.35.....		06/04/2020	Maturity		5,450,000	5,450,000	6,025,139	5,476,165	0	(26,165)	0	(26,165)	0	5,450,000	0	0	0	409,075	06/04/2020	2FE.....
87342R	AD 6 TACO BELL FUNDING, LLC 2018-1 A21 4.31.....		05/25/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	108	11/25/2048	2FE.....
87407P	AE 0 TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		06/20/2020	Paydown		62,500	62,500	62,478	62,478	0	22	0	22	0	62,500	0	0	0	924	11/20/2038	1FE.....
87407P	AJ 9 TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....		06/20/2020	Paydown		62,500	62,500	63,594	62,921	0	(421)	0	(421)	0	62,500	0	0	0	914	02/22/2039	1FE.....
87408#	AB 7 TAL INTERNATIONAL CONTAINER SENIOR SECUR.....		04/30/2020	Redemption	100.0000	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,410	04/30/2024	2PL.....
88031Q	AA 8 TENASKA VIRGINIA PARTNERS 144A 6.119%.....		06/30/2020	Redemption	100.0000	96,461	96,461	96,461	96,461	0	0	0	0	0	96,461	0	0	0	2,951	03/30/2024	2FE.....
88031R	AA 6 TENASKA ALABAMA II PARTNERS 144A SENIOR.....		06/30/2020	Various		230,014	230,014	230,954	230,214	0	(39)	0	(39)	0	230,175	0	(161)	(161)	7,045	03/30/2023	2FE.....
88315L	AC 2 TEXTAINER MARINE CONTAINERS 2019-1A A.....		06/20/2020	Paydown		30,000	30,000	29,990	29,991	0	9	0	9	0	30,000	0	0	0	495	04/20/2044	1FE.....
891098	AA 3 TORO MORTGAGE FUNDING TRUST 2017-RJ1 A.....		04/01/2020	Paydown		18,854	18,854	19,160	19,019	0	(165)	0	(165)	0	18,854	0	0	0	251	04/25/2074	1PL.....
891098	AA 3 TORO MORTGAGE FUNDING TRUST 2017-RJ1 A.....		06/01/2020	Paydown		56,516	56,516	57,434	57,011	0	(495)	0	(495)	0	56,516	0	0	0	1,081	04/25/2074	2PL.....
89172P	AA 7 TOWD POINT MORTGAGE TRUST 2016-2 A1 3.....		06/25/2020	Paydown		76,274	76,274	76,871	76,401	0	(127)	0	(127)	0	76,274	0	0	0	939	08/25/2055	1FM.....
89233P	4C 7 TOYOTA MOTOR CREDIT CORP 4.500% 06/17/.....		06/17/2020	Maturity		1,000,000	1,000,000	1,034,250	1,001,908	0	(1,908)	0	(1,908)	0	1,000,000	0	0	0	22,500	06/17/2020	1FE.....
89656C	AA 1 TRINITY RAIL LEASING LP 2010-1A A 5.19.....		06/16/2020	Paydown		12,901	12,901	12,901	12,901	0	0	0	0	0	12,901	0	0	0	266	10/16/2040	1FE.....
90263B	HE 1 UCFC HOME EQUITY LOAN 1998-D MF2 7.750.....		06/01/2020	Paydown		38,982	54,314	50,784	50,784	0	0	0	0	0	50,784	0	(11,802)	(11,802)	1,668	04/15/2030	1FM.....
918290	AA 5 VSE VOI Mortgage LLC 2016-A A 2.540%.....		06/01/2020	Paydown		19,728	19,728	19,726	19,712	0	16	0	16	0	19,728	0	0	0	209	07/20/2033	1FE.....
92257L	AB 6 VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF.....		06/01/2020	Paydown		117,461	117,461	117,429	117,282	0	179	0	179	0	117,461	0	0	0	1,417	05/25/2047	1FE.....
92257N	AA 4 VELOCITY COMMERCIAL CAPITAL LO 2019-2 A.....		06/01/2020	Paydown		95,389	95,389	95,380	95,363	0	26	0	26	0	95,389	0	0	0	1,225	07/25/2049	1FE.....
94354K	AA 8 WAVE USA 2019-1 A 3.597% 09/15/44.....		06/15/2020	Paydown		17,071	17,071	17,071	17,071	0	1	0	1	0	17,071	0	0	0	231	09/15/2044	1FE.....
949456	AA 5 WELK RESORTS LLC 2013-A A 3.100% 03/15.....		06/15/2020	Paydown		36,989	36,989	36,984	36,986	0	3	0	3	0	36,989	0	0	0	462	03/15/2029	1FE.....
94978#	JF 5 ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....		06/20/2020	Redemption	100.0000	64,476	64,476	64,476	64,476	0	0	0	0	0	64,476	0	0	0	973	09/20/2024	2FE.....
94978#	JH 1 ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....		06/16/2020	Redemption	100.0000	64,935	64,935	64,935	64,935	0	0	0	0	0	64,935	0	0	0	980	09/16/2024	2FE.....
95002J	AA 4 WELLS FARGO MRTG BACKED SEC 2019-2 A1.....		06/01/2020	Paydown		240,284	240,284	244,564	244,443	0	(4,159)	0	(4,159)	0	240,284	0	0	0	3,859	04/25/2049	1FM.....
958667	AB 3 WESTERN MIDSTREAM OPERAT 3.100% 02/01/.....		06/16/2020	Goldman Sachs & Co.....		955,000	1,000,000	999,620	0	0	38	0	38	0	999,658	0	(44,658)	(44,658)	13,347	02/01/2025	3FE.....
96033C	AB 8 WESTGATE RESORTS 2016-1A B 4.500% 12/2.....		06/30/2020	Paydown		632,656	632,656	628,628	632,656	0	0	0	0	0	632,656	0	0	0	15,479	12/20/2028	1FE.....
97064F	AA 3 WILLIS ENGINE SECURITIZATION T 2020-A A.....		06/15/2020	Paydown		22,526	22,526	22,526	0	0	0	0	0	0	22,526	0	0	0	145	03/15/2045	1FE.....
97652P	AA 9 WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....		06/01/2020	Paydown		62,663	62,663	64,778	63,843	0	(8)	0	(8)	0	63,835	0	(1,172)	(1,172)	1,059	06/27/2044	1FM.....
98419M	AJ 9 XYLEM INC 3.250% 11/01/26.....		04/07/2020	Goldman Sachs & Co.....		1,060,780	1,000,000	997,940	998,540	0	52	0	52	0	998,592	0	62,188	62,188	14,264	11/01/2026	2FE.....
008474	A@ 7 AGNICO-EAGLE MINES LIMITED 6.670% 04/0.....	A	04/07/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	66,700	04/07/2020	2.....
00507U	AF 8 ACTAVIS FUNDING SCS 3.850% 06/15/24.....	C	05/18/2020	Tax Free Exchange		2,003,428	2,000,000	2,002,990	2,001,549	0	(121)	0	(121)	0	2,001,428	0	2,000	2,000	0	06/15/2024	2FE.....
05330K	AA 3 AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....	C	06/30/2020	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	06/26/2020	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	2.....
37952U	AD 5 SEACO CONTAINER 2014-1A A1 3.190% 07/.....	D	06/17/2020	Paydown		62,500	62,500	62,487	62,493	0	0	0	0	0	62,493	0	7	7	831	07/17/2029	1FE.....
45605P	AM 0 INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.....	D	04/15/2020	Redemption	100.0000	61,971	61,971	61,971	61,971	0	0	0	0	0	61,971	0	0	0	1,622	04/15/2026	2FE.....
83363R	AA 5 SOCIEDAD CONC AUTOPISTA CENTRA 144A SENI.....	C	06/15/2020	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	04/30/2020	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.....

QE05.5

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	For ei 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
91889D AD 8	VALARIS PLC 5.200% 03/15/25.....	D	05/18/2020	Credit Suisse.....		145,000	2,000,000	183,400	1,110,000	0	0	926,600	(926,600)	0	183,400	0	(38,400)	(38,400)	70,778	03/15/2025	5.....
H4777* AA 3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500.....	D	06/15/2020	Redemption 100.0000.....		221,667	221,667	221,667	221,667	0	0	0	0	0	221,667	0	0	0	3,879	12/15/2021	2PL.....
K3752# AE 8	COPENHAGEN AIRPORTS A/S SENIOR UNSECURED.....	D	06/29/2020	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	60,000	06/29/2020	2.....
N4281@ BW 4	KONINKLIJKE VOPAK N.V. SENIOR NOTES SERI.....	D	04/20/2020	Redemption 100.0000.....		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,829	06/19/2027	2.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1.....	D	06/30/2020	Redemption 100.0000.....		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,313	11/30/2033	2PL.....
Q3079# AA 6	DBCT FINANCE PTY LIMITED SERIES A 5.23.....	D	04/28/2020	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,300	04/28/2020	2.....
Q9396# AE 1	VICTORIA PWR NETWORKS SERIES C 4.470%.....	D	06/03/2020	Maturity.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	111,750	06/03/2020	1.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....					64,652,291	66,364,244	65,259,802	64,530,121	379	(23,688)	926,600	(949,909)	0	64,607,360	0	7,080	7,080	1,838,730	XXX	XXX
8399997.	Total - Bonds - Part 4.....					75,407,959	77,119,912	76,064,228	75,287,092	379	(24,133)	926,600	(950,354)	0	75,363,889	0	6,218	6,218	2,066,721	XXX	XXX
8399999.	Total - Bonds.....					75,407,959	77,119,912	76,064,228	75,287,092	379	(24,133)	926,600	(950,354)	0	75,363,889	0	6,218	6,218	2,066,721	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					75,407,959	XXX	76,064,228	75,287,092	379	(24,133)	926,600	(950,354)	0	75,363,889	0	6,218	6,218	2,066,721	XXX	XXX

QE05.6

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 Items(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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged 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 7/15/2020 Strike @ 3014.3 7846L\$139.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	07/16/2019..	07/15/2020..	838	2,526,044	3014.....	147,492	0	0	100,036		100,036	(145,797)	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 2847.6 7846L\$140.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	08/16/2019..	08/14/2020..	1,052	2,995,305	2848.....	223,094	0	0	306,511		306,511	(155,214)	0	0	0	0		0/0
S&P 500 9/15/2020 Strike @ 3007.39 7846L\$144.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	09/17/2019..	09/15/2020..	1,129	3,395,283	3007.....	214,166	0	0	223,068		223,068	(135,750)	0	0	0	0		0/0
S&P 500 10/15/2020 Strike @ 2995.68 7846L\$146.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	10/16/2019..	10/15/2020..	827	2,477,397	2996.....	154,374	0	0	192,787		192,787	(86,547)	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3120.46 7846L\$147.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	11/18/2019..	11/13/2020..	808	2,521,300	3120.....	157,924	0	0	143,786		143,786	(64,964)	0	0	0	0		0/0
S&P 500 12/15/2020 Strike @ 3168.8 7846L\$150.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	12/17/2019..	12/15/2020..	1,269	4,019,718	3169.....	269,245	0	0	211,573		211,573	(85,913)	0	0	0	0		0/0
S&P 500 10/15/2020 Strike @ 3289.29 7846L\$152.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	01/16/2020..	01/15/2021..	1,667	5,481,964	3289.....	0	332,905	0	197,554		197,554	(135,351)	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3380.16 7846L\$153.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	02/19/2020..	02/12/2021..	855	2,891,017	3380.....	0	172,255	0	77,484		77,484	(94,772)	0	0	0	0		0/0
S&P 500 3/15/2021 Strike @ 2711.02 7846L\$156.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	03/17/2020..	03/15/2021..	976	2,646,498	2711.....	0	207,052	0	502,156		502,156	295,104	0	0	0	0		0/0
S&P 500 4/15/2021 Strike @ 2783.36 7846L\$158.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	04/16/2020..	04/15/2021..	1,812	5,042,919	2783.....	0	562,448	0	853,790		853,790	291,341	0	0	0	0		0/0
S&P 500 5/14/2021 Strike @ 2863.7 7846L\$159.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	05/18/2020..	05/14/2021..	1,060	3,034,119	2864.....	0	352,057	0	446,211		446,211	94,155	0	0	0	0		0/0
S&P 500 6/15/2021 Strike @ 3066.59 7846L\$161.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	06/16/2020..	06/15/2021..	1,114	3,416,089	3067.....	0	365,939	0	327,016		327,016	(38,924)	0	0	0	0		0/0
0159999999	Total-Purchased Options-Hedging Other-Call Options and Warrants.....									1,166,295	1,992,657	0	3,581,970	XXX	3,581,970	(262,632)	0	0	0	0	XXX	XXX
0219999999	Total-Purchased Options-Hedging Other.....									1,166,295	1,992,657	0	3,581,970	XXX	3,581,970	(262,632)	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999	Total-Purchased Options-Call Options and Warrants.....									1,166,295	1,992,657	0	3,581,970	XXX	3,581,970	(262,632)	0	0	0	0	XXX	XXX
0499999999	Total-Purchased Options.....									1,166,295	1,992,657	0	3,581,970	XXX	3,581,970	(262,632)	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 7/15/2020 Strike @ 3338.34 7846S\$139.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	07/16/2019..	07/15/2020..	838	2,797,596	3338.....	26,775	0	0	(1,843)		(1,843)	60,740	0	0	0	0		0/0
S&P 500 8/14/2020 Strike @ 3153.72 7846S\$140.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	08/16/2019..	08/14/2020..	1,052	3,317,303	3154.....	59,191	0	0	(77,305)		(77,305)	132,309	0	0	0	0		0/0
S&P 500 9/15/2020 Strike @ 3330.68 7846S\$144.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	09/17/2019..	09/15/2020..	1,129	3,760,271	3331.....	48,758	0	0	(36,740)		(36,740)	76,206	0	0	0	0		0/0
S&P 500 10/15/2020 Strike @ 3317.72 7846S\$146.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	10/16/2019..	10/15/2020..	827	2,743,721	3318.....	32,832	0	0	(45,260)		(45,260)	53,267	0	0	0	0		0/0
S&P 500 11/13/2020 Strike @ 3455.91 7846S\$147.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	11/18/2019..	11/13/2020..	808	2,792,341	3456.....	33,891	0	0	(28,070)		(28,070)	26,926	0	0	0	0		0/0
S&P 500 12/15/2020 Strike @ 3509.45 7846S\$150.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	12/17/2019..	12/15/2020..	1,269	4,451,843	3509.....	59,326	0	0	(41,395)		(41,395)	31,191	0	0	0	0		0/0
S&P 500 1/15/2021 Strike @ 3618.22 7846S\$152.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	01/16/2020..	01/15/2021..	1,667	6,030,162	3618.....	0	(71,164)	0	(37,256)		(37,256)	33,908	0	0	0	0		0/0
S&P 500 2/12/2021 Strike @ 3718.18 7846S\$153.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	02/19/2020..	02/12/2021..	855	3,180,122	3718.....	0	(37,676)	0	(14,490)		(14,490)	23,186	0	0	0	0		0/0
S&P 500 3/15/2021 Strike @ 2982.12 7846S\$156.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	03/17/2020..	03/15/2021..	976	2,911,146	2982.....	0	(93,715)	0	(313,246)		(313,246)	(219,531)	0	0	0	0		0/0
S&P 500 4/15/2021 Strike @ 3061.7 7846S\$158.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	04/16/2020..	04/15/2021..	1,812	5,547,219	3062.....	0	(301,040)	0	(508,184)		(508,184)	(207,144)	0	0	0	0		0/0
S&P 500 5/14/2021 Strike @ 3128.59 7846S\$159.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Mer.....	05/18/2020..	05/14/2021..	1,060	3,314,772	3129.....	0	(186,604)	0	(262,045)		(262,045)	(75,441)	0	0	0	0		0/0
S&P 500 6/15/2021 Strike @ 3350.25 7846S\$161.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Goldman Sachs.....	06/16/2020..	06/15/2021..	1,114	3,732,078	3350.....	0	(186,024)	0	(154,586)		(154,586)	31,438	0	0	0	0		0/0
0649999999	Total-Written Options-Hedging Other-Call Options and Warrants.....									260,773	(876,223)	0	(1,520,421)	XXX	(1,520,421)	(32,946)	0	0	0	0	XXX	XXX
0709999999	Total-Written Options-Hedging Other.....									260,773	(876,223)	0	(1,520,421)	XXX	(1,520,421)	(32,946)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999	Total-Written Options-Call Options and Warrants.....									260,773	(876,223)	0	(1,520,421)	XXX	(1,520,421)	(32,946)	0	0	0	0	XXX	XXX
0989999999	Total-Written Options.....									260,773	(876,223)	0	(1,520,421)	XXX	(1,520,421)	(32,946)	0	0	0	0	XXX	XXX
Totals																						
1709999999	Total-Hedging Other.....									1,427,068	1,116,434	0	2,061,549	XXX	2,061,549	(295,577)	0	0	0	0	XXX	XXX
1759999999	TOTAL.....									1,427,068	1,116,434	0	2,061,549	XXX	2,061,549	(295,577)	0	0	0	0	XXX	XXX

QE06

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
														15	16	17					
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	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	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

NONE

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
GOLDMAN SACHS..... W22LROWP2IHZNBB6K528	Y.....	Y.....	.....0	.....937,535	.....0	.....937,535	.....937,535	.....0	.....937,535	.....0	.....0
BANK OF AMERICA MERRILL LYNCH..... EYKN6V0ZCB8VD9IULB80..	Y.....	Y.....	.....0	.....1,124,015	.....0	.....1,124,015	.....1,124,015	.....0	.....1,124,015	.....0	.....0
0299999999. Total NAIC 1 Designation.....			.....0	.....2,061,549	.....0	.....2,061,549	.....2,061,549	.....0	.....2,061,549	.....0	.....0
0999999999. Gross Totals.....			.....0	.....2,061,549	.....0	.....2,061,549	.....2,061,549	.....0	.....2,061,549	.....0	.....0
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....2,061,549	.....0						

QE08

Sch. DB - Pt. D - Sn. 2
NONE

Sch. DB - Pt. E
NONE

Statement as of June 30, 2020 of the **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	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
06370R 5M 7	BANK OF MONTREAL CHICAGO.....	C.....	1.....	750,588	750,000	11/10/2020.....
21684L 4V 1	COOPERAT RABOBANK UA/NY.....	C.....	1.....	800,288	800,000	09/09/2020.....
40435R FE 6	HSBC BANK USA NA.....	C.....	1.....	1,000,412	1,000,000	11/04/2020.....
89114N EU 5	TORONTO DOMINION BANK NY.....	C.....	1.....	750,306	750,000	01/04/2021.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			3,301,594	3,300,000	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			3,301,594	3,300,000	XXX
Totals						
6399999	Total - Issuer Obligations.....			3,301,594	3,300,000	XXX
7099999	Subtotal - Bonds.....			3,301,594	3,300,000	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	ANZ NEW ZEALAND INTL LTD.....	C.....		700,017	700,000	07/07/2020.....
000000 00 0	BANCO ESTADO CHILE/NY.....	C.....		1,000,073	1,000,000	07/10/2020.....
000000 00 0	BANCO ESTADO CHILE/NY.....	C.....		999,291	1,000,000	08/26/2020.....
000000 00 0	BANK OF AMERICA NA.....	C.....		499,997	500,000	07/10/2020.....
000000 00 0	BANK OF NOVA SCOTIA HOUS.....	C.....		1,000,015	1,000,000	10/13/2020.....
000000 00 0	CAFCO LLC.....	C.....		249,967	249,940	08/06/2020.....
000000 00 0	COMMONWEALTH BK AUSTRALI.....	C.....		750,140	750,000	10/08/2020.....
000000 00 0	COOPERAT RABOBANK UA/NY.....	C.....		500,050	500,000	11/12/2020.....
000000 00 0	CREDIT AGRICOLE CIB NY.....	C.....		1,000,258	1,000,000	10/27/2020.....
000000 00 0	CREDIT SUISSE NEW YORK.....	C.....		750,144	750,000	11/18/2020.....
000000 00 0	FAIRWAY FINANCE CORP.....	C.....		500,002	500,000	11/16/2020.....
000000 00 0	ING (US) FUNDING LLC.....	C.....		750,042	750,000	07/06/2020.....
000000 00 0	ING (US) FUNDING LLC.....	C.....		500,315	500,000	02/02/2021.....
000000 00 0	JP MORGAN SECURITIES LLC.....	C.....		1,000,069	1,000,000	10/20/2020.....
000000 00 0	KELLS FUNDING LLC.....	C.....		499,958	499,878	08/05/2020.....
000000 00 0	MIZUHO BANK LTD.....	C.....		750,154	750,000	08/07/2020.....
000000 00 0	MIZUHO BANK LTD/NY.....	C.....		750,054	750,000	07/14/2020.....
000000 00 0	NATIONAL AUSTRALI BANK L.....	C.....		500,178	500,000	02/19/2021.....
000000 00 0	NATIONAL AUSTRALIA BANK LIMITED.....	C.....		249,988	250,000	03/19/2021.....
000000 00 0	SKANDINAV ENSKILDA BK NY.....	C.....		1,000,161	1,000,016	08/06/2020.....
000000 00 0	STATE STREET BANK & TR.....	C.....		1,000,162	1,000,000	07/22/2020.....
000000 00 0	SVENSKA HANDELSBANKEN AB.....	C.....		499,910	500,000	03/19/2021.....
000000 00 0	TOTAL CAPITAL CANADA LTD.....	C.....		349,907	349,752	08/04/2020.....
000000 00 0	TOTAL CAPITAL CANADA LTD.....	C.....		399,892	399,733	08/07/2020.....
000000 00 0	TOYOTA FINANCE AUSTRALIA.....	C.....		999,843	1,000,000	10/23/2020.....
000000 00 0	UBS AG LONDON.....	C.....		750,011	750,000	10/07/2020.....
000000 00 0	WESTPAC BANKING CORP.....	C.....		500,000	500,029	05/28/2021.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			18,450,598	18,449,348	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	US DOLLARS.....	C.....		0	0	
9099999	Total - Cash (Schedule E Part 1 Type).....			0	0	XXX
Cash Equivalents (Schedule E Part 2 Type)						
15963T G1 1	CHARIOT FUNDING LLC.....	C.....		249,999	250,000	07/01/2020.....
16677J G8 3	CHEVRON CORP.....	C.....		799,982	799,969	07/08/2020.....
20271E SN 0	COMMONWEALTH BK AUSTR NY.....	C.....		750,000	750,000	07/27/2020.....
313384 ZA 0	FED HOME LN DISCOUNT NT.....	C.....		1,899,968	1,899,974	07/06/2020.....
54316T G1 4	LONGSHIP FUNDING LLC.....	C.....		499,998	500,000	07/01/2020.....
54316T GE 6	LONGSHIP FUNDING LLC.....	C.....		999,949	999,953	07/14/2020.....
60920V G6 3	MONDELEZ INTERNATIONAL.....	C.....		399,982	399,987	07/06/2020.....
63743C G7 2	NATIONAL RURAL UTILITIES.....	C.....		1,249,979	1,249,979	07/07/2020.....
63975U GP 1	NEDERLANDSE WATERSCHAPS.....	C.....		599,961	599,938	07/23/2020.....
63975U GT 3	NEDERLANDSE WATERSCHAPS.....	C.....		499,940	499,942	07/27/2020.....
69372A G7 1	PACCAR FINANCIAL CORP.....	C.....		499,992	499,990	07/07/2020.....
69372A GA 4	PACCAR FINANCIAL CORP.....	C.....		449,988	449,985	07/10/2020.....
69372A GU 0	PACCAR FINANCIAL CORP.....	C.....		249,973	249,974	07/28/2020.....
88602T G2 3	THUNDER BAY FUNDING LLC.....	C.....		999,993	999,997	07/02/2020.....
89119A G2 8	TORONTO DOMINION BANK.....	C.....		999,995	999,998	07/02/2020.....
8AMMF0 8Q 7	GOLDMAN SACHS FINANCIAL SQUARE FUNDS -.....	C.....		2,001,559	2,001,559	
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST.....	C.....		1,349,063	1,349,063	
96130A CV 8	WESTPAC BANKING CORP NY.....	C.....		500,000	500,002	07/02/2020.....
CR1022 88 6	HSBC SECURITIES (USA) INC REPO 0.07% 7/.....	C.....		2,000,000	2,000,000	07/01/2020.....
CR1727 13 8	BNP PARIBAS SA REOENT.....	C.....		1,000,000	1,000,000	08/04/2020.....
CR2019 63 4	BNP PARIBAS SA REPO 0.27% 7/1/2020.....	C.....		1,000,000	1,000,000	07/01/2020.....
CR2157 72 3	HSBC SECURITIES (USA) INC REPO 0.18%.....	C.....		500,000	500,000	07/01/2020.....
CR2544 63 1	ING FINANCIAL MARKETS LLC REPO 0.18%.....	C.....		500,000	500,000	07/01/2020.....
CR5741 72 1	BofA SECURITIES INC. REOENT 0.45% 7/15/.....	C.....		1,000,000	1,000,000	08/04/2020.....
CR6133 46 4	BNP PARIBAS SA REPO 0.09% 7/1/2020.....	C.....		2,000,000	2,000,000	07/01/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			23,000,321	23,000,310	XXX
9999999	Totals.....			44,752,513	44,749,658	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(29,329,871) Book/Adjusted Carrying Value \$.....(29,330,331)
- Average balance for the year: Fair Value \$.....56,110,778 Book/Adjusted Carrying Value \$.....56,123,880
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....44,349,671 NAIC 2: \$.....399,987 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Key Bank..... Cincinnati, OH.....	.....	.....0.000	.....0	.....0	.....23,197,213	.....17,025,201	.....24,262,810	XXX
Fifth Third Bank..... Cincinnati, OH.....	.....	.....0.000	.....0	.....0	.....28,267,153	.....36,744,981	.....34,648,677	XXX
US Bank..... Cincinnati, OH.....	.....	.....0.000	.....0	.....0	.....(11,683,828)	.....(10,797,289)	.....(5,503,740)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....39,780,538	.....42,972,893	.....53,407,747	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....39,780,538	.....42,972,893	.....53,407,747	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....39,780,538	.....42,972,893	.....53,407,747	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

QE14