



# QUARTERLY STATEMENT

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

## OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704 , 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Licensed as Business Type:	Life, Accident & Health	
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <i>(Name)</i> amber_roberts@ohionational.com <i>(E-Mail Address)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number) (Extension)</i> 513-794-4622 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
Barbara Ann Turner	President & Chief Operating Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Scott Niel Shepherd #	Senior Vice President, Head of Valuation, AFR, Appointed Actuary

### OTHER

Christopher James Calabro	Senior Vice President & Chief Marketing Officer	Rocky Coppola	Senior Vice President & CFO
John Andrew DelPozzo	Senior Vice President	Michael Joseph DeWeirdt	Senior Vice President & Chief Product Officer
Paul Gerard	Senior Vice President & CIO	Kristal Elaine Hambrick	Executive Vice President & CRO
Gary Thomas Huffman	Chairman & Chief Executive Officer	Danielle Denise Ivory	Senior Vice President
Lori Ann Landrum	Senior Vice President	William Charles Price	Senior Vice President & General Counsel
Peter Edward Whipple	Senior Vice President		

### DIRECTORS OR TRUSTEES

Michael Joseph DeWeirdt	Kristal Elaine Hambrick	Gary Thomas Huffman	Barbara Ann Turner
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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)
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Subscribed and sworn to before me  
This 11th day of November 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

# OHIO NATIONAL LIFE ASSURANCE CORPORATION ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	1,813,481,791	0	1,813,481,791	1,830,100,618
2. Stocks:				
2.1 Preferred stocks.....	2,000,000	0	2,000,000	0
2.2 Common stocks.....	9,200,415	0	9,200,415	8,487,889
3. Mortgage loans on real estate:				
3.1 First liens.....	410,208,995	0	410,208,995	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 (\$.....35,070,265), cash equivalents (\$.....0) and short-term investments (\$.....0).....	35,070,265	0	35,070,265	(1,868,071)
6. Contract loans (including \$.....0 premium notes).....	124,544,229	0	124,544,229	124,929,839
7. Derivatives.....	2,812,853	0	2,812,853	2,328,638
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	1,263,338	0	1,263,338	1,296,765
10. Securities lending reinvested collateral assets.....	67,016,607	0	67,016,607	74,079,987
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,465,598,493	0	2,465,598,493	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.....	17,997,800	0	17,997,800	17,981,532
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,719,644	0	9,719,644	17,514,652
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	116,829,238	0	116,829,238	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.....	13,580,638	628,554	12,952,084	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.....	563,014	0	563,014	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.....	269,101	0	269,101	0
18.2 Net deferred tax asset.....	69,670,498	38,169,920	31,500,578	32,290,562
19. Guaranty funds receivable or on deposit.....	2,019,828	0	2,019,828	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.....	23,922,409	0	23,922,409	34,904,020
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	76,577	0	76,577	72,546
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,720,247,240	38,798,474	2,681,448,766	2,730,274,044
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	261,518,999	0	261,518,999	268,294,779
28. Total (Lines 26 and 27).....	2,981,766,239	38,798,474	2,942,967,765	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.....	68,577	0	68,577	71,546
2502. State taxes recoverable.....	8,000	0	8,000	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).....	76,577	0	76,577	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 \$.....2,094,275,183 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,094,275,183	2,094,253,760
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	86,615,717	82,995,937
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	108,753,197	106,555,377
4. Contract claims:		
4.1 Life.....	9,502,006	30,769,426
4.2 Accident and health.....	970,293	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 \$.....275,037 accident and health premiums.....	1,186,722	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 \$.....8,260,421 assumed and \$.....5,210,737 ceded.....	13,471,158	21,940,495
9.4 Interest Maintenance Reserve.....	11,634,702	12,416,962
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,020,517, accident and health \$.....256,629 and deposit-type contract funds \$.....0.....	4,277,146	4,868,560
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,707,004	1,702,278
13. Transfers to Separate Accounts due or accrued (net) (including \$.....1,182,005 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	1,182,005	740,035
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,121,422	3,961,979
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	358,329
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,289,435	3,457,573
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,843,750	2,001,250
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	(308,249)	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.....	17,976,102	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.....	5,589,171	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.....	4,988,801	0
24.10 Payable for securities lending.....	67,016,607	74,079,987
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	1,583,067	1,236,372
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,439,675,239	2,472,831,155
27. From Separate Accounts statement.....	261,518,999	268,294,779
28. Total liabilities (Lines 26 and 27).....	2,701,194,238	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).....	144,197,236	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).....	232,173,522	247,842,884
38. Totals of Lines 29, 30 and 37.....	241,773,527	257,442,889
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	2,942,967,765	2,998,568,823

### DETAILS OF WRITE-INS

2501. Unclaimed funds.....	1,583,067	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).....	1,583,067	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.....	105,218,919	105,101,952	141,150,533
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	77,334,942	110,999,482	138,230,027
4. Amortization of Interest Maintenance Reserve (IMR).....	1,491,573	809,097	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.....	36,208,938	47,220,786	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.....	999,921	1,042,429	1,395,887
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	16,860,693	16,114,668	21,984,290
9. Totals (Lines 1 to 8.3).....	238,114,986	281,288,414	368,688,604
10. Death benefits.....	58,863,104	55,235,685	72,932,004
11. Matured endowments (excluding guaranteed annual pure endowments).....	5,000	0	0
12. Annuity benefits.....	1,850,790	2,724,843	3,427,528
13. Disability benefits and benefits under accident and health contracts.....	8,413,603	9,211,927	12,375,121
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	60,550,556	72,497,077	98,263,556
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	3,273,402	2,728,227	3,471,317
18. Payments on supplementary contracts with life contingencies.....	46,812	59,246	76,222
19. Increase in aggregate reserves for life and accident and health contracts.....	3,774,464	3,675,300	(539,030)
20. Totals (Lines 10 to 19).....	136,777,731	146,132,305	190,006,718
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	32,493,147	33,605,396	46,731,853
22. Commissions and expense allowances on reinsurance assumed.....	14,992	18,751	24,450
23. General insurance expenses and fraternal expenses.....	42,743,984	39,426,467	50,784,309
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,792,748	9,403,389	12,499,153
25. Increase in loading on deferred and uncollected premiums.....	12,613,667	14,789,311	10,408,800
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(8,576,489)	(7,842,368)	(11,349,961)
27. Aggregate write-ins for deductions.....	2,117,286	2,231,436	2,855,083
28. Totals (Lines 20 to 27).....	227,977,066	237,764,687	301,960,405
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	10,137,920	43,523,727	66,728,199
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).....	10,137,920	43,523,727	66,728,199
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	1,375,061	(1,137,447)	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).....	8,762,859	44,661,174	65,820,191
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(380,424) (excluding taxes of \$....188,551 transferred to the IMR).....	(1,702,915)	(1,488,107)	(2,907,367)
35. Net income (Line 33 plus Line 34).....	7,059,944	43,173,067	62,912,824
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	257,442,890	290,426,660	290,426,660
37. Net income (Line 35).....	7,059,944	43,173,067	62,912,824
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(49,091).....	(184,682)	503,658	932,593
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	4,722,547	3,234,228	2,525,667
41. Change in nonadmitted assets.....	(6,190,176)	(3,416,927)	(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.....	(367,073)	5,672,244	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.....	(14,709,919)	11,514,281	4,337,956
54. Net change in capital and surplus (Lines 37 through 53).....	(15,669,359)	54,680,551	(32,983,770)
55. Capital and surplus as of statement date (Lines 36 + 54).....	241,773,531	345,107,211	257,442,890
<b>DETAILS OF WRITE-INS</b>			
08.301. COI Charges.....	7,914,630	8,358,029	11,096,919
08.302. Surrender Charges.....	5,752,254	6,461,664	8,465,518
08.303. Reinsurance Ceded Trails.....	3,424,257	1,136,289	2,272,522
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	(230,448)	158,686	149,331
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	16,860,693	16,114,668	21,984,290
2701. Health Surrender Benefits.....	2,148,526	2,063,112	2,673,578
2702. Miscellaneous Expense.....	(36,140)	168,324	181,505
2703. Fines and Penalties.....	4,900	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).....	2,117,286	2,231,436	2,855,083
5301. Deferred Coinsurance Gain.....	(14,709,919)	11,514,281	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).....	(14,709,919)	11,514,281	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
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	110,649,675	98,764,975	129,707,833
2. Net investment income.....	78,255,293	111,039,606	139,888,983
3. Miscellaneous income.....	25,812,918	30,044,282	41,427,635
4. Total (Lines 1 through 3).....	214,717,886	239,848,863	311,024,451
5. Benefit and loss related payments.....	138,196,373	140,679,201	161,136,350
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(9,018,459)	(8,397,969)	(12,162,228)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	87,254,120	86,554,049	111,683,835
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....2,878,598 tax on capital gains (losses).....	1,810,618	6,910,766	21,192,115
10. Total (Lines 5 through 9).....	218,242,652	225,746,047	281,850,072
11. Net cash from operations (Line 4 minus Line 10).....	(3,524,766)	14,102,816	29,174,380
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	197,592,096	229,025,389	391,958,395
12.2 Stocks.....	0	4,000,000	4,000,000
12.3 Mortgage loans.....	32,705,291	35,688,521	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.....	5,022,228	5,015,691	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	235,319,615	273,729,600	443,287,570
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	183,771,907	212,082,855	280,522,242
13.2 Stocks.....	2,647,194	1,713,000	1,713,000
13.3 Mortgage loans.....	8,190,000	66,489,183	83,809,183
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	796,761	691,959	1,072,044
13.7 Total investments acquired (Lines 13.1 to 13.6).....	195,405,862	280,976,997	367,116,469
14. Net increase or (decrease) in contract loans and premium notes.....	(385,610)	3,390,818	2,818,776
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	40,299,362	(10,638,215)	73,352,325
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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.....	(201,683)	970,102	253,896
16.5 Dividends to stockholders.....	6,000,000	6,000,000	106,000,000
16.6 Other cash provided (applied).....	6,365,423	1,766,759	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).....	163,740	(3,263,139)	(96,858,388)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	36,938,336	201,462	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).....	35,070,263	(7,334,927)	(1,868,073)
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Change in securities lending collateral.....	7,063,380	9,100,414	9,107,353
20.0002 Amortization of deferred gain on reinsurance agreements.....	(14,709,919)	(19,335,222)	(20,048,951)
20.0003 RGA Coinsurance reinsurance agreement.....	0	(1,102,306,469)	0

# OHIO NATIONAL LIFE ASSURANCE CORPORATION EXHIBIT 1

## DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	281,587,291	300,576,341	407,478,557
3. Ordinary individual annuities.....	44,413	36,091	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.....	28,577,254	24,229,009	33,648,218
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	310,208,958	324,841,441	441,284,092
12. Fraternal ( Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	310,208,958	324,841,441	441,284,092
14. Deposit-type contracts.....	25,098,250	48,467,110	69,531,293
15. Total (Lines 13 and 14).....	335,307,208	373,308,551	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 September 30, 2020 and December 31, 2019 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	September 30, 2020	December 31, 2019
<b>NET INCOME</b>					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 7,059,944	\$ 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	\$ 7,059,944	\$ 62,912,823
<b>SURPLUS</b>					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 241,773,527	\$ 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	\$ 241,773,527	\$ 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	\$ 2,722,597
	2. 12 Months or Longer	\$ 28,067
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 52,145,178
	2. 12 Months or Longer	\$ 615,210

(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	\$ 67,019,615
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 September 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)	\$ 170,976,074	\$ 160,835,237	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	170,976,074	160,835,237	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
<b>Assets at Fair Value</b>					
Cash & Cash equivalents	\$ 35,070,265	\$ 0	\$ 0	\$ 0	\$ 35,070,265
Securities lending collateral	\$ 0	\$ 67,019,615	\$ 0	\$ 0	\$ 67,019,615
Bonds: Industrial & Miscellaneous	\$ 0	\$ 187,891	\$ 0	\$ 0	\$ 187,891
Common stock: Industrial & Miscellaneous	\$ 0	\$ 8,487,612	\$ 712,803	\$ 0	\$ 9,200,415
Equity call Options	\$ 0	\$ 2,812,853	\$ 0	\$ 0	\$ 2,812,853
Separate account assets	\$ 261,518,999	\$ 0	\$ 0	\$ 0	\$ 261,518,999
<b>Total</b>	<b>\$ 296,589,264</b>	<b>\$ 78,507,971</b>	<b>\$ 712,803</b>	<b>\$ 0</b>	<b>\$ 375,810,038</b>
<b>Liabilities at Fair Value</b>					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

- (2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Period
<b>a. Assets</b>										
Common stock: Industrial & Miscellaneous	\$ 0	\$ 0	\$ 0	\$ 0	\$ 65,609	\$ 647,194	\$ 0	\$ 0	\$ 0	\$ 712,803
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 65,609</b>	<b>\$ 647,194</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 712,803</b>
<b>b. Liabilities</b>										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
<b>Total</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>	<b>\$ 0</b>

- (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.

**NOTES TO FINANCIAL STATEMENTS**

- 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 for Derivative Assets and Liabilities - NONE

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

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$1,949,609,342	\$1,813,481,791	\$ 4,521,895	\$1,933,296,428	\$ 11,791,020	\$ 0	\$ 0
Cash & Cash equivalents	\$ 35,070,265	\$ 35,070,265	\$ 35,070,265	\$ 0	\$ 0	\$ 0	\$ 0
Common stock non-affiliate	\$ 9,200,415	\$ 9,200,415	\$ 0	\$ 8,487,612	\$ 712,803	\$ 0	\$ 0
Preferred stock	\$ 2,140,800	\$ 2,000,000	\$ 0	\$ 2,140,800	\$ 0	\$ 0	\$ 0
Mortgage Loan	\$ 422,384,030	\$ 410,208,995	\$ 0	\$ 0	\$ 422,384,030	\$ 0	\$ 0
Securities lending collateral	\$ 67,019,615	\$ 67,016,607	\$ 0	\$ 67,019,615	\$ 0	\$ 0	\$ 0
Derivatives- call options	\$ 2,812,853	\$ 2,812,853	\$ 0	\$ 2,812,853	\$ 0	\$ 0	\$ 0
Separate account assets	\$ 261,518,999	\$ 261,518,999	\$ 261,518,999	\$ 0	\$ 0	\$ 0	\$ 0
Separate account liabilities	\$ (261,518,999)	\$ (261,518,999)	\$ (261,518,999)	\$ 0	\$ 0	\$ 0	\$ 0

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

**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 September 30, 2020, (\$894,239) 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 \$61,154,791. 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

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 28 – Health Care Receivables**

No significant changes

**Note 29 – Participating Policies**

No significant changes

**Note 30 – Premium Deficiency Reserves**

No significant changes

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

No significant changes

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

No significant changes

**Note 33 – 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

# 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? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] 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? Yes [ ] No [X]  
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 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? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 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 September 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: \$ 23,901,613

**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: \$ 67,019,615  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 67,016,610  
 16.3 Total payable for securities lending reported on the liability page: \$ 67,016,607

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.....	\$	934,111
1.13 Commercial mortgages.....	\$	409,274,884
1.14 Total mortgages in good standing.....	\$	410,208,995
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)	\$	410,208,995
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.....	.....	53.8
2.2 A&H cost containment percent.....	.....	1.1
2.3 A&H expense percent excluding cost containment expenses.....	.....	87.5
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
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**NONE**

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

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	L	3,765,528	180	548,632	0	4,314,340	0
2. Alaska	AK	L	254,991	0	42,085	0	297,076	0
3. Arizona	AZ	L	4,494,715	0	539,687	0	5,034,402	0
4. Arkansas	AR	L	2,184,465	0	182,968	0	2,367,433	0
5. California	CA	L	29,122,657	0	717,784	0	29,840,441	0
6. Colorado	CO	L	7,521,456	0	987,803	0	8,509,259	0
7. Connecticut	CT	L	4,164,268	0	269,531	0	4,433,799	0
8. Delaware	DE	L	496,378	0	52,747	0	549,125	0
9. District of Columbia	DC	L	470,010	0	96,003	0	566,013	0
10. Florida	FL	L	24,886,124	0	4,042,937	0	28,929,061	0
11. Georgia	GA	L	8,617,985	0	624,345	0	9,242,330	0
12. Hawaii	HI	L	114,622	0	26,084	0	140,706	0
13. Idaho	ID	L	2,642,589	0	210,699	0	2,853,288	0
14. Illinois	IL	L	9,775,714	0	983,007	0	10,758,721	0
15. Indiana	IN	L	4,187,607	0	342,825	0	4,530,432	0
16. Iowa	IA	L	3,207,872	0	167,409	0	3,375,281	0
17. Kansas	KS	L	4,723,728	2,000	379,733	0	5,105,461	0
18. Kentucky	KY	L	3,258,887	0	273,311	0	3,532,198	0
19. Louisiana	LA	L	3,123,631	0	439,375	0	3,563,006	0
20. Maine	ME	L	825,863	0	44,744	0	870,607	0
21. Maryland	MD	L	6,481,537	245	652,411	0	7,134,193	0
22. Massachusetts	MA	L	6,254,805	0	558,526	0	6,813,331	0
23. Michigan	MI	L	9,537,757	0	987,832	0	10,525,589	0
24. Minnesota	MN	L	4,655,048	0	392,159	0	5,047,207	0
25. Mississippi	MS	L	1,709,508	0	141,435	0	1,850,943	0
26. Missouri	MO	L	5,111,582	0	461,374	0	5,572,956	0
27. Montana	MT	L	1,980,884	0	99,987	0	2,080,871	0
28. Nebraska	NE	L	3,152,143	0	142,656	0	3,294,799	0
29. Nevada	NV	L	1,423,547	0	129,953	0	1,553,500	0
30. New Hampshire	NH	L	1,777,959	0	132,692	0	1,910,651	0
31. New Jersey	NJ	L	7,904,486	0	957,173	0	8,861,659	0
32. New Mexico	NM	L	864,462	0	62,414	0	926,876	0
33. New York	NY	N	593,591	5,636	108,338	0	707,565	0
34. North Carolina	NC	L	8,212,620	1,995	1,214,702	0	9,429,317	0
35. North Dakota	ND	L	830,429	0	60,498	0	890,927	0
36. Ohio	OH	L	21,363,232	0	1,712,887	0	23,076,119	23,768,991
37. Oklahoma	OK	L	3,649,990	0	425,047	0	4,075,037	0
38. Oregon	OR	L	4,282,857	0	354,718	0	4,637,575	0
39. Pennsylvania	PA	L	11,455,357	24,157	1,341,561	0	12,821,075	1,004,259
40. Rhode Island	RI	L	1,362,818	0	106,210	0	1,469,028	0
41. South Carolina	SC	L	3,310,533	0	380,413	0	3,690,946	0
42. South Dakota	SD	L	266,999	0	94,245	0	361,244	325,000
43. Tennessee	TN	L	11,306,800	0	1,280,000	0	12,586,800	0
44. Texas	TX	L	25,035,215	0	2,173,792	0	27,209,007	0
45. Utah	UT	L	5,387,469	0	557,707	0	5,945,176	0
46. Vermont	VT	L	401,431	0	41,231	0	442,662	0
47. Virginia	VA	L	7,348,406	200	586,666	0	7,935,272	0
48. Washington	WA	L	5,075,168	0	545,354	0	5,620,522	0
49. West Virginia	WV	L	1,063,052	10,000	175,474	0	1,248,526	0
50. Wisconsin	WI	L	4,275,067	0	522,376	0	4,797,443	0
51. Wyoming	WY	L	617,567	0	44,311	0	661,878	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	55,494	0	0	0	55,494	0
54. Puerto Rico	PR	L	2,694,574	0	867,581	0	3,562,155	0
55. US Virgin Islands	VI	N	2,125	0	1,875	0	4,000	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	3,528	0	1,377	0	4,905	0
58. Aggregate Other Alien	OT	.XXX.	21,765	0	2,344	0	24,109	0
59. Subtotal	.XXX.		287,308,895	44,413	28,289,028	0	315,642,336	25,098,250
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.		494,094	0	721,495	0	1,215,589	0
94. Aggregate other amounts not allocable by State	.XXX.		0	0	0	0	0	0
95. Totals (Direct Business)	.XXX.		287,802,989	44,413	29,010,523	0	316,857,925	25,098,250
96. Plus Reinsurance Assumed	.XXX.		0	0	207,049	0	207,049	0
97. Totals (All Business)	.XXX.		287,802,989	44,413	29,217,572	0	317,064,974	25,098,250
98. Less Reinsurance Ceded	.XXX.		193,664,056	0	11,533,031	0	205,197,087	0
99. Totals (All Business) less Reinsurance Ceded	.XXX.		94,138,933	44,413	17,684,541	0	111,867,887	25,098,250

### DETAILS OF WRITE-INS

58001. ZZZ Other Alien	.XXX.		21,765	0	2,344	0	24,109	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.		21,765	0	2,344	0	24,109	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

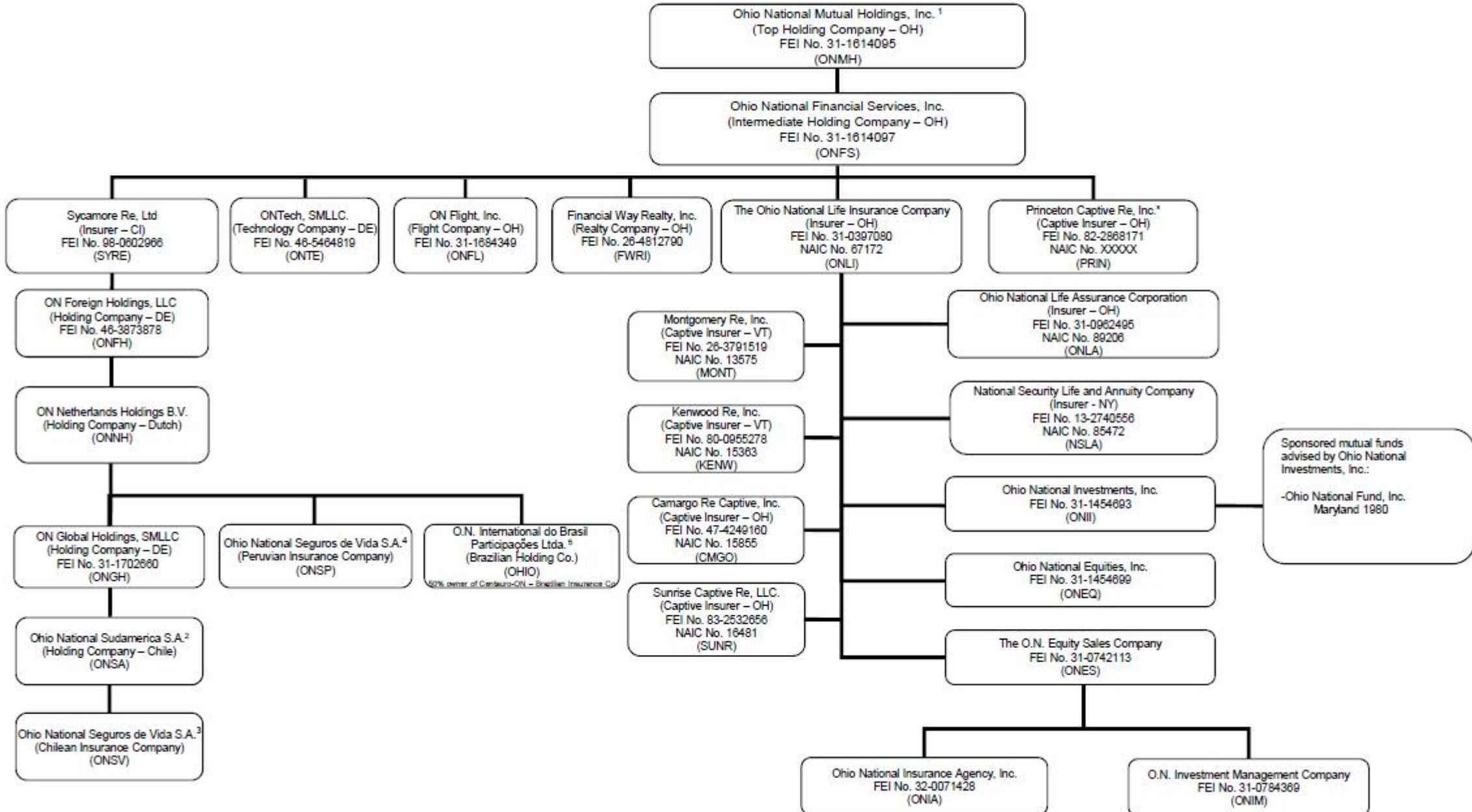
R - Registered - Non-domiciled RRGs	0
Q - Qualified - Qualified or accredited reinsurer	0
N - None of the above - Not allowed to write business in the state	6

# 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



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**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)	*
<b>Members</b>															
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.....

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**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.	N/A

**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. Not Applicable for 1st and 3rd Quarters

**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.....	120,168	154,475	138,195
08.305. VUL Gain (Loss).....	(350,616)	4,211	11,136
08.397. Summary of remaining write-ins for Line 8.3.....	(230,448)	158,686	149,331

# 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.....	58,075	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.....	34,216,444	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).....	410,208,996	436,177,365
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	410,208,996	436,177,365
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	410,208,996	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.....	186,419,101	282,235,242
3. Accrual of discount.....	749,316	1,143,685
4. Unrealized valuation increase (decrease).....	78,773	4,948
5. Total gain (loss) on disposals.....	291,076	85,267,806
6. Deduct consideration for bonds and stocks disposed of.....	198,122,968	1,491,183,096
7. Deduct amortization of premium.....	1,854,073	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.....	444,068	3,699,338
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,824,682,214	1,838,588,519
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,824,682,214	1,838,588,519

**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
<b>BONDS</b>								
1. NAIC 1 (a).....	954,431,965	40,570,897	41,942,155	(13,606,568)	996,291,492	954,431,965	939,454,139	1,040,021,873
2. NAIC 2 (a).....	746,602,459	55,503,568	15,279,908	(3,501,252)	744,452,739	746,602,459	783,324,867	737,405,448
3. NAIC 3 (a).....	52,956,536	3,000,000	1,588,084	8,579,931	54,033,452	52,956,536	62,948,383	37,096,038
4. NAIC 4 (a).....	18,103,240	0	58,944	4,474,229	17,834,580	18,103,240	22,518,525	14,726,922
5. NAIC 5 (a).....	134,717	0	0	3,387,288	113,846	134,717	3,522,005	524,313
6. NAIC 6 (a).....	2,295,293	1,427,059	2,040,377	31,898	290,218	2,295,293	1,713,873	326,027
7. Total Bonds.....	1,774,524,210	100,501,524	60,909,468	(634,474)	1,813,016,327	1,774,524,210	1,813,481,792	1,830,100,621
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	2,000,000	0	0	0	0	2,000,000	2,000,000	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	2,000,000	0	0	0	0	2,000,000	2,000,000	0
15. Total Bonds and Preferred Stock.....	1,776,524,210	100,501,524	60,909,468	(634,474)	1,813,016,327	1,776,524,210	1,815,481,792	1,830,100,621

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(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.....	1,832,950
3. Unrealized valuation increase/(decrease).....	(312,546)
4. SSAP No. 108 adjustments.....	0
5. Total gain (loss) on termination recognized.....	435,050
6. Considerations received/(paid) on terminations.....	1,471,239
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).....	2,812,853
11. Deduct nonadmitted assets.....	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,812,853

## 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

NONE

**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.....	2,812,853
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).....	2,812,853
4.	Part D, Section 1, Column 5.....	2,812,853
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.....	2,812,853
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	2,812,853
10.	Part D, Section 1, Column 8.....	2,812,853
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	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

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	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
	City	State					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					

**Mortgages Closed by Repayment**

0024922	BIRMINGHAM	AL		04/09/2002	07/13/2020	1,632,227	0	0	0	0	0	0	1,306,567	1,306,567	0	0	0
1125597	MACON	GA		01/22/2013	08/19/2020	157,187	0	0	0	0	0	0	19,918	19,918	0	0	0
1425989	CHICAGO	IL		04/24/2018	09/02/2020	1,756,095	0	0	0	0	0	0	1,692,260	1,692,260	0	0	0
2325902	ROMULUS	MI		04/19/2017	09/11/2020	427,381	0	0	0	0	0	0	373,728	373,728	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005	08/31/2020	99,348	0	0	0	0	0	0	11,137	11,137	0	0	0
3625166	COLUMBUS	OH		08/30/2005	09/08/2020	68,659	0	0	0	0	0	0	7,557	7,557	0	0	0
4425602	CARROLLTON	TX		02/11/2013	09/23/2020	518,690	0	0	0	0	0	0	479,845	479,845	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010	08/22/2020	670,294	0	0	0	0	0	0	614,642	614,642	0	0	0
0199999	Total - Mortgages Closed by Repayment					5,329,881	0	0	0	0	0	0	4,505,654	4,505,654	0	0	0

**Mortgages With Partial Repayments**

0024913	KNOX COUNTY	TN		10/12/2001		379,424	0	0	0	0	0	0	0	48,219	0	0	0
0125745	HOOVER	AL		03/26/2015		1,424,143	0	0	0	0	0	0	0	28,425	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,411,959	0	0	0	0	0	0	0	35,842	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,490,094	0	0	0	0	0	0	0	25,523	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,126,510	0	0	0	0	0	0	0	12,562	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,049,058	0	0	0	0	0	0	0	16,058	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,069,581	0	0	0	0	0	0	0	30,229	0	0	0
0325824	PHOENIX	AZ		04/26/2016		701,689	0	0	0	0	0	0	0	7,592	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,478,281	0	0	0	0	0	0	0	25,454	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,770,600	0	0	0	0	0	0	0	34,662	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,285,527	0	0	0	0	0	0	0	9,428	0	0	0
0325904	TUCSON	AZ		05/01/2017		523,723	0	0	0	0	0	0	0	8,056	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,301,660	0	0	0	0	0	0	0	12,247	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,073,865	0	0	0	0	0	0	0	10,104	0	0	0
0325942	PHOENIX	AZ		09/12/2017		599,694	0	0	0	0	0	0	0	5,642	0	0	0
0325957	TUCSON	AZ		11/14/2017		1,412,833	0	0	0	0	0	0	0	18,475	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,898,587	0	0	0	43,196	43,196	0	0	18,437	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,465,461	0	0	0	0	0	0	0	28,653	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		4,291,514	0	0	0	0	0	0	0	26,043	0	0	0
0326130	TEMPE	AZ		02/19/2020		0	0	0	0	0	0	0	0	10,379	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,789,049	0	0	0	0	0	0	0	37,596	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,652,484	0	0	0	0	0	0	0	17,468	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		2,170,427	0	0	0	0	0	0	0	22,942	0	0	0

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**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					
0426099	ROGERS	AR		07/31/2019		1,430,508	0	0	0	0	0	0	0	15,121	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,495,992	0	0	0	0	0	0	0	26,383	0	0	0
0525522	DANA POINT	CA		08/19/2011		717,266	0	0	0	0	0	0	0	22,723	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		325,491	0	0	0	0	0	0	0	39,966	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,104,811	0	0	0	0	0	0	0	13,866	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,416,189	0	0	0	0	0	0	0	16,642	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,199,304	0	0	0	0	0	0	0	25,893	0	0	0
0625722	GREENWOOD	CO		12/15/2014		492,480	0	0	0	0	0	0	0	26,050	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,944,935	0	0	0	0	0	0	0	34,707	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,421,245	0	0	0	0	0	0	0	13,617	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		991,471	0	0	0	0	0	0	0	8,621	0	0	0
0626026	FALCON	CO		09/11/2018		3,373,496	0	0	0	0	0	0	0	29,852	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		2,128,993	0	0	0	0	0	0	0	27,541	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,680,896	0	0	0	0	0	0	0	24,120	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		844,541	0	0	0	0	0	0	0	36,446	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		705,936	0	0	0	0	0	0	0	5,537	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,519,172	0	0	0	0	0	0	0	32,783	0	0	0
1025489	ORLANDO	FL		03/24/2011		530,692	0	0	0	0	0	0	0	17,939	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		535,242	0	0	0	0	0	0	0	36,781	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		832,495	0	0	0	0	0	0	0	27,482	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		660,333	0	0	0	0	0	0	0	21,092	0	0	0
1025519	DESTIN	FL		07/27/2011		2,128,811	0	0	0	0	0	0	0	33,702	0	0	0
1025528	ORLANDO	FL		09/29/2011		557,427	0	0	0	0	0	0	0	17,397	0	0	0
1025565	TAMPA	FL		07/03/2012		2,070,682	0	0	0	0	0	0	0	30,474	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		365,020	0	0	0	0	0	0	0	56,903	0	0	0
1025581	MARIANNA	FL		10/26/2012		987,367	0	0	0	0	0	0	0	26,351	0	0	0
1025622	BRADENTON	FL		05/13/2013		811,908	0	0	0	0	0	0	0	20,075	0	0	0
1025647	OCOE	FL		08/29/2013		926,873	0	0	0	0	0	0	0	22,284	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		784,636	0	0	0	0	0	0	0	45,104	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		412,546	0	0	0	0	0	0	0	28,158	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,081,008	0	0	0	0	0	0	0	7,904	0	0	0
1025695	NICEVILLE	FL		08/08/2014		839,923	0	0	0	0	0	0	0	7,555	0	0	0
1025698	OCALA	FL		09/03/2014		1,281,223	0	0	0	0	0	0	0	17,389	0	0	0
1025703	NAPLES	FL		09/19/2014		1,138,359	0	0	0	0	0	0	0	23,240	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,147,210	0	0	0	0	0	0	0	26,404	0	0	0
1025740	DORAL	FL		02/26/2015		1,660,564	0	0	0	0	0	0	0	20,153	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,130,300	0	0	0	0	0	0	0	24,405	0	0	0
1025817	NAPLES	FL		02/19/2016		4,618,807	0	0	0	0	0	0	0	28,438	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		365,313	0	0	0	0	0	0	0	12,867	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,901,727	0	0	0	0	0	0	0	37,914	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,438,518	0	0	0	0	0	0	0	22,990	0	0	0

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**OHIO NATIONAL LIFE ASSURANCE CORPORATION**

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

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	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)					
1025931	TALLAHASSEE	FL		07/28/2017		1,904,278	0	0	0	0	0	0	28,559	0	0	0
1025963	BRADENTON	FL		12/15/2017		234,655	0	0	0	0	0	0	5,700	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,906,810	0	0	0	0	0	0	40,678	0	0	0
1125597	MACON	GA		01/22/2013		157,187	0	0	0	0	0	0	19,855	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		1,002,675	0	0	0	0	0	0	9,474	0	0	0
1125969	GRIFFIN	GA		12/21/2017		751,732	0	0	0	0	0	0	20,706	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,917,205	0	0	0	0	0	0	12,425	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,637,570	0	0	0	0	0	0	27,777	0	0	0
1126042	MACON	GA		12/14/2018		2,481,052	0	0	0	0	0	0	19,867	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,872,623	0	0	0	0	0	0	23,291	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,983,056	0	0	0	0	0	0	17,492	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		0	0	0	0	0	0	0	86,363	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		2,037,591	0	0	0	0	0	0	19,479	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,269,137	0	0	0	0	0	0	16,073	0	0	0
1425459	GURNEE	IL		07/22/2010		487,563	0	0	0	0	0	0	12,316	0	0	0
1425596	CHICAGO	IL		12/26/2012		758,386	0	0	0	0	0	0	10,633	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		657,096	0	0	0	0	0	0	33,885	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		821,115	0	0	0	0	0	0	19,963	0	0	0
1425632	CHICAGO	IL		06/20/2013		821,115	0	0	0	0	0	0	19,963	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		810,737	0	0	0	0	0	0	12,458	0	0	0
1425673	CHICAGO	IL		01/24/2014		995,010	0	0	0	0	0	0	12,128	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		991,572	0	0	0	0	0	0	11,758	0	0	0
1425704	CICERO	IL		09/25/2014		1,842,623	0	0	0	0	0	0	22,646	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		646,463	0	0	0	0	0	0	5,141	0	0	0
1425860	DEERFIELD	IL		09/29/2016		892,359	0	0	0	0	0	0	9,326	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,992,879	0	0	0	0	0	0	9,385	0	0	0
1425946	BARRINGTON	IL		09/27/2017		790,731	0	0	0	0	0	0	7,390	0	0	0
1425953	HINSDALE	IL		10/30/2017		2,052,490	0	0	0	0	0	0	12,604	0	0	0
1425989	CHICAGO	IL		04/24/2018		1,756,095	0	0	0	0	0	0	16,145	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,454,693	0	0	0	0	0	0	20,298	0	0	0
1525499	CARMEL	IN		04/28/2011		771,482	0	0	0	0	0	0	18,393	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,228,009	0	0	0	0	0	0	33,046	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,403,048	0	0	0	0	0	0	23,010	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		465,430	0	0	0	0	0	0	35,044	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		579,674	0	0	0	0	0	0	12,143	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		571,708	0	0	0	0	0	0	26,483	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,515,048	0	0	0	0	0	0	18,989	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		697,456	0	0	0	0	0	0	8,351	0	0	0
1526001	FISHERS	IN		06/15/2018		1,586,892	0	0	0	0	0	0	17,530	0	0	0
1526076	FISHERS	IN		05/28/2019		3,957,061	0	0	0	0	0	0	14,761	0	0	0
1526109	FISHERS	IN		09/30/2019		1,668,625	0	0	0	0	0	0	17,572	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,070,498	0	0	0	0	0	0	175,426	0	0	0

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**OHIO NATIONAL LIFE ASSURANCE CORPORATION**

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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					
1825646	LEXINGTON	KY		08/22/2013		1,038,465	0	0	0	0	0	0	0	33,947	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		941,212	0	0	0	0	0	0	0	30,695	0	0	0
1825708	LEXINGTON	KY		10/10/2014		1,972,100	0	0	0	0	0	0	0	63,121	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,529,126	0	0	0	0	0	0	0	17,588	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,599,660	0	0	0	0	0	0	0	38,706	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,553,864	0	0	0	0	0	0	0	22,490	0	0	0
2125621	ABERDEEN	MD		05/10/2013		496,230	0	0	0	0	0	0	0	14,312	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,549,449	0	0	0	0	0	0	0	18,459	0	0	0
2126003	ELKTON	MD		06/22/2018		2,087,225	0	0	0	0	0	0	0	21,213	0	0	0
2126046	CROFTON	MD		12/21/2018		1,456,563	0	0	0	0	0	0	0	7,664	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,407,180	0	0	0	0	0	0	0	32,482	0	0	0
2225506	BURLINGTON	MA		06/09/2011		814,196	0	0	0	0	0	0	0	26,471	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,439,807	0	0	0	0	0	0	0	26,800	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		958,579	0	0	0	0	0	0	0	8,252	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		518,909	0	0	0	0	0	0	0	55,827	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		726,169	0	0	0	0	0	0	0	16,303	0	0	0
2325674	CLARKSTON	MI		01/28/2014		766,289	0	0	0	0	0	0	0	17,006	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		709,103	0	0	0	0	0	0	0	21,399	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,144,133	0	0	0	0	0	0	0	20,648	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,588,350	0	0	0	0	0	0	0	17,704	0	0	0
2325870	YPSILANTE	MI		12/12/2016		949,160	0	0	0	0	0	0	0	14,071	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,579,729	0	0	0	0	0	0	0	11,759	0	0	0
2325888	NOVI	MI		02/10/2017		1,371,456	0	0	0	0	0	0	0	42,036	0	0	0
2325902	ROMULUS	MI		04/19/2017		427,381	0	0	0	0	0	0	0	18,069	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,590,553	0	0	0	0	0	0	0	24,373	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,871,967	0	0	0	0	0	0	0	79,848	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,091,747	0	0	0	0	0	0	0	33,178	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		887,428	0	0	0	0	0	0	0	14,036	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,078,826	0	0	0	0	0	0	0	15,731	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		498,276	0	0	0	0	0	0	0	15,581	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,001,678	0	0	0	0	0	0	0	21,755	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,048,370	0	0	0	0	0	0	0	28,058	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		957,166	0	0	0	0	0	0	0	6,006	0	0	0
2525738	RIDGELAND	MS		02/05/2015		662,225	0	0	0	0	0	0	0	20,095	0	0	0
2525867	MADISON	MS		11/21/2016		895,892	0	0	0	0	0	0	0	9,438	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		99,348	0	0	0	0	0	0	0	22,379	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,679,922	0	0	0	0	0	0	0	29,176	0	0	0
2825293	OMAHA	NE		12/28/2006		475,196	0	0	0	0	0	0	0	66,703	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		329,215	0	0	0	0	0	0	0	82,958	0	0	0
3225235	ROSWELL	NM		05/04/2006		554,738	0	0	0	0	0	0	0	91,559	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		986,936	0	0	0	0	0	0	0	20,135	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,888,876	0	0	0	0	0	0	0	25,399	0	0	0

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**OHIO NATIONAL LIFE ASSURANCE CORPORATION**

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

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	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					
3226008	PORTALES	NM		07/11/2018		1,214,003	.0	.0	.0	14,879	14,879	.0	15,753	.0	.0	.0	
3226077	SANTA FE	NM		05/31/2019		1,964,514	.0	.0	.0	.0	.0	.0	18,500	.0	.0	.0	
3325115	MORAVIA	NY		12/22/2004		416,081	.0	.0	.0	.0	.0	.0	17,824	.0	.0	.0	
3325194	MINEOLA	NY		11/18/2005		631,293	.0	.0	.0	.0	.0	.0	62,595	.0	.0	.0	
3325853	DUNKIRK	NY		09/15/2016		1,246,721	.0	.0	.0	.0	.0	.0	13,229	.0	.0	.0	
3325859	CENTERPORT	NY		09/28/2016		758,075	.0	.0	.0	.0	.0	.0	7,955	.0	.0	.0	
3325974	MASSAPEQUA	NY		01/25/2018		2,455,759	.0	.0	.0	.0	.0	.0	35,586	.0	.0	.0	
3326015	PORT WASHINGTON	NY		07/31/2018		1,632,643	.0	.0	.0	.0	.0	.0	8,898	.0	.0	.0	
3326043	RONKONKOMA	NY		12/18/2018		670,634	.0	.0	.0	.0	.0	.0	8,455	.0	.0	.0	
3326089	FARMINGDALE	NY		07/30/2019		590,777	.0	.0	.0	.0	.0	.0	7,181	.0	.0	.0	
3425457	CHARLOTTE	NC		07/13/2010		777,659	.0	.0	.0	.0	.0	.0	20,075	.0	.0	.0	
3425582	MONROE	NC		10/26/2012		1,240,426	.0	.0	.0	.0	.0	.0	33,548	.0	.0	.0	
3425753	GARNER	NC		05/01/2015		1,180,756	.0	.0	.0	.0	.0	.0	28,801	.0	.0	.0	
3425802	ASHEVILLE	NC		11/23/2015		1,831,202	.0	.0	.0	.0	.0	.0	25,422	.0	.0	.0	
3425806	DURHAM	NC		12/18/2015		1,155,316	.0	.0	.0	.0	.0	.0	20,964	.0	.0	.0	
3425846	ALBEMARLE	NC		08/11/2016		1,745,202	.0	.0	.0	.0	.0	.0	19,727	.0	.0	.0	
3425862	MADISON	NC		09/29/2016		547,701	.0	.0	.0	.0	.0	.0	4,530	.0	.0	.0	
3425881	HUNTERSVILLE	NC		01/19/2017		985,746	.0	.0	.0	.0	.0	.0	10,969	.0	.0	.0	
3425911	WAXHAW	NC		06/07/2017		2,032,718	.0	.0	.0	.0	.0	.0	13,191	.0	.0	.0	
3426036	ASHEVILLE	NC		11/29/2018		2,100,320	.0	.0	.0	.0	.0	.0	26,408	.0	.0	.0	
3426104	CHARLOTTE	NC		09/13/2019		3,025,321	.0	.0	.0	.0	.0	.0	38,101	.0	.0	.0	
3426117	GREENSBORO	NC		11/20/2019		4,400,000	.0	.0	.0	.0	.0	.0	89,452	.0	.0	.0	
3625166	COLUMBUS	OH		08/30/2005		68,659	.0	.0	.0	.0	.0	.0	15,498	.0	.0	.0	
3625274	GROVE CITY	OH		10/31/2006		495,463	.0	.0	.0	.0	.0	.0	17,277	.0	.0	.0	
3625283	BROOK PARK	OH		12/05/2006		250,104	.0	.0	.0	.0	.0	.0	30,357	.0	.0	.0	
3625361	CINCINNATI	OH		12/11/2007		282,167	.0	.0	.0	.0	.0	.0	65,459	.0	.0	.0	
3625388	CARROLLTON	OH		03/24/2008		599,395	.0	.0	.0	.0	.0	.0	43,109	.0	.0	.0	
3625534	FOREST PARK	OH		10/27/2011		737,037	.0	.0	.0	.0	.0	.0	16,671	.0	.0	.0	
3625607	SPRINGBORO	OH		03/18/2013		382,317	.0	.0	.0	.0	.0	.0	27,488	.0	.0	.0	
3625615	CLEVELAND	OH		04/30/2013		746,932	.0	.0	.0	.0	.0	.0	18,602	.0	.0	.0	
3625627	CENTERVILLE	OH		06/05/2013		1,296,548	.0	.0	.0	.0	.0	.0	32,148	.0	.0	.0	
3625645	CINCINNATI	OH		08/13/2013		1,446,453	.0	.0	.0	.0	.0	.0	23,188	.0	.0	.0	
3625672	SPRINGBORO	OH		01/09/2014		643,789	.0	.0	.0	.0	.0	.0	7,994	.0	.0	.0	
3625694	BEACHWOOD	OH		08/05/2014		1,838,870	.0	.0	.0	.0	.0	.0	22,602	.0	.0	.0	
3625726	CINCINNATI	OH		12/18/2014		2,656,667	.0	.0	.0	.0	.0	.0	31,667	.0	.0	.0	
3625785	KETTERING	OH		08/26/2015		782,240	.0	.0	.0	.0	.0	.0	14,500	.0	.0	.0	
3625827	LORAIN	OH		04/29/2016		1,060,823	.0	.0	.0	.0	.0	.0	18,493	.0	.0	.0	
3625923	COLUMBUS	OH		07/10/2017		1,849,396	.0	.0	.0	.0	.0	.0	5,791	.0	.0	.0	
3625936	NORTH ROYALTON	OH		08/24/2017		1,194,780	.0	.0	.0	.0	.0	.0	24,780	.0	.0	.0	
3625970	FAIRBORN	OH		12/21/2017		996,151	.0	.0	.0	.0	.0	.0	14,509	.0	.0	.0	
3625975	BEACHWOOD	OH		01/25/2018		1,640,674	.0	.0	.0	.0	.0	.0	23,318	.0	.0	.0	

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**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					
3625982	OTTAWA	OH		03/14/2018		847,406	0	0	0	0	0	0	0	13,225	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		910,346	0	0	0	0	0	0	0	12,175	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,566,688	0	0	0	0	0	0	0	20,339	0	0	0
3626057	CINCINNATI	OH		03/11/2019		1,074,117	0	0	0	0	0	0	0	10,169	0	0	0
3626065	MASON	OH		04/15/2019		3,210,339	0	0	0	0	0	0	0	40,113	0	0	0
3626072	BROOK PARK	OH		04/30/2019		2,043,357	0	0	0	0	0	0	0	25,362	0	0	0
3626074	STREETSBORO	OH		05/02/2019		3,192,888	0	0	0	0	0	0	0	19,665	0	0	0
3725532	TULSA	OK		10/20/2011		807,931	0	0	0	0	0	0	0	21,085	0	0	0
3725944	TULSA	OK		09/15/2017		1,223,202	0	0	0	0	0	0	0	34,154	0	0	0
3825553	PORTLAND	OR		05/07/2012		695,358	0	0	0	0	0	0	0	12,754	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,949,218	0	0	0	0	0	0	0	23,324	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		304,221	0	0	0	0	0	0	0	9,687	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		221,952	0	0	0	0	0	0	0	25,928	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		417,918	0	0	0	0	0	0	0	21,915	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		287,373	0	0	0	0	0	0	0	15,064	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		510,155	0	0	0	0	0	0	0	35,624	0	0	0
4125449	GREENVILLE	SC		06/03/2010		203,265	0	0	0	0	0	0	0	30,192	0	0	0
4125536	FORT MILL	SC		10/31/2011		731,837	0	0	0	0	0	0	0	22,516	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,075,248	0	0	0	0	0	0	0	25,479	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,515,346	0	0	0	0	0	0	0	18,976	0	0	0
4125918	CONWAY	SC		06/28/2017		2,303,035	0	0	0	0	0	0	0	22,114	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,797,796	0	0	0	0	0	0	0	18,447	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,145,843	0	0	0	0	0	0	0	23,380	0	0	0
4325756	FRANKLIN	TN		05/11/2015		738,753	0	0	0	0	0	0	0	16,649	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017		1,459,243	0	0	0	0	0	0	0	13,544	0	0	0
4326034	CHATTANOOGA	TN		11/27/2018		1,115,797	0	0	0	0	0	0	0	9,048	0	0	0
4326055	CHATTANOOGA	TN		02/27/2019		2,361,474	0	0	0	0	0	0	0	13,458	0	0	0
4326063	CORDOVA	TN		03/29/2019		1,560,906	0	0	0	0	0	0	0	19,302	0	0	0
4425058	ABILENE	TX		02/27/2004		2,489,255	0	0	0	0	0	0	0	70,654	0	0	0
4425222	CONROE	TX		03/28/2006		1,087,857	0	0	0	0	0	0	0	11,585	0	0	0
4425228	TEMPLE	TX		04/06/2006		782,612	0	0	0	0	0	0	0	25,857	0	0	0
4425299	CONROE	TX		01/19/2007		441,880	0	0	0	0	0	0	0	4,145	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		791,170	0	0	0	0	0	0	0	23,369	0	0	0
4425393	TEMPLE	TX		05/12/2008		672,587	0	0	0	0	0	0	0	10,128	0	0	0
4425462	HOUSTON	TX		09/15/2010		615,938	0	0	0	0	0	0	0	23,048	0	0	0
4425493	DALLAS	TX		04/07/2011		723,809	0	0	0	0	0	0	0	29,579	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,028,832	0	0	0	0	0	0	0	29,424	0	0	0
4425571	EL PASO	TX		08/28/2012		946,419	0	0	0	0	0	0	0	19,327	0	0	0
4425592	LYTLE	TX		12/20/2012		410,981	0	0	0	0	0	0	0	31,960	0	0	0
4425602	CARROLLTON	TX		02/11/2013		518,691	0	0	0	0	0	0	0	13,111	0	0	0
4425604	HOUSTON	TX		03/01/2013		443,575	0	0	0	0	0	0	0	32,769	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,524,781	0	0	0	0	0	0	0	24,430	0	0	0

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**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					
4425665	LAREDO	TX		11/26/2013		726,312	0	0	0	0	0	0	0	33,177	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,065,213	0	0	0	0	0	0	0	15,197	0	0	0
4425715	EL PASO	TX		10/30/2014		931,404	0	0	0	0	0	0	0	15,196	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		944,997	0	0	0	0	0	0	0	17,333	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		568,694	0	0	0	0	0	0	0	25,300	0	0	0
4425737	ADDISON	TX		01/20/2015		834,353	0	0	0	0	0	0	0	16,254	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,845,923	0	0	0	0	0	0	0	14,263	0	0	0
4425755	HOUSTON	TX		05/07/2015		713,619	0	0	0	0	0	0	0	48,766	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		2,882,371	0	0	0	0	0	0	0	33,125	0	0	0
4425774	RED OAK	TX		07/10/2015		1,205,669	0	0	0	0	0	0	0	9,361	0	0	0
4425852	DALLAS	TX		09/13/2016		2,624,715	0	0	0	0	0	0	0	28,029	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,897,431	0	0	0	0	0	0	0	12,851	0	0	0
4425891	EL PASO	TX		03/06/2017		648,987	0	0	0	0	0	0	0	10,285	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,591,058	0	0	0	0	0	0	0	6,813	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,582,062	0	0	0	0	0	0	0	17,815	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		850,933	0	0	0	0	0	0	0	12,970	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,982,592	0	0	0	0	0	0	0	16,160	0	0	0
4425928	EL PASO	TX		07/18/2017		5,092,528	0	0	0	0	0	0	0	50,456	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,789,941	0	0	0	0	0	0	0	26,173	0	0	0
4425981	EL PASO	TX		03/09/2018		3,834,024	0	0	0	0	0	0	0	22,844	0	0	0
4425984	HOUSTON	TX		03/28/2018		946,248	0	0	0	0	0	0	0	8,600	0	0	0
4426060	MCALLEN	TX		03/26/2019		2,277,471	0	0	0	0	0	0	0	28,475	0	0	0
4426061	SWEETWATER	TX		03/27/2019		2,693,200	0	0	0	0	0	0	0	22,258	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,889,782	0	0	0	0	0	0	0	15,782	0	0	0
4426110	FORT WORTH	TX		10/10/2019		3,684,964	0	0	0	0	0	0	0	46,324	0	0	0
4525380	PROVO	UT		01/31/2008		713,115	0	0	0	0	0	0	0	61,684	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		821,115	0	0	0	0	0	0	0	19,963	0	0	0
4525711	ROY	UT		10/21/2014		647,848	0	0	0	0	0	0	0	20,229	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,356,945	0	0	0	0	0	0	0	26,865	0	0	0
4525977	OGDEN	UT		02/07/2018		2,189,434	0	0	0	0	0	0	0	16,910	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		2,172,350	0	0	0	0	0	0	0	17,698	0	0	0
4526136	OREM	UT		03/30/2020		0	0	0	0	0	0	0	0	13,433	0	0	0
4625461	BARRE	VT		08/26/2010		2,313,063	0	0	0	0	0	0	0	39,506	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		3,105,865	0	0	0	0	0	0	0	17,330	0	0	0
4725237	MECHANICVILLE	VA		05/15/2006		278,410	0	0	0	0	0	0	0	39,948	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		670,294	0	0	0	0	0	0	0	8,075	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,203,840	0	0	0	0	0	0	0	15,036	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		609,573	0	0	0	0	0	0	0	40,506	0	0	0
4725706	WOODBIDGE	VA		09/30/2014		1,253,510	0	0	0	0	0	0	0	41,040	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		873,691	0	0	0	0	0	0	0	10,314	0	0	0
4725721	YORKTOWN	VA		12/10/2014		905,582	0	0	0	0	0	0	0	18,478	0	0	0

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**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					
4725960.....	NORFOLK.....	VA.....		11/22/2017....		2,804,239	0	0	0	0	0	0	0	26,272	0	0	0
4725983.....	VIRGINIA BEACH.....	VA.....		03/16/2018....		1,973,687	0	0	0	0	0	0	0	18,802	0	0	0
4726029.....	FARMVILLE.....	VA.....		09/27/2018....		6,031,248	0	0	0	0	0	0	0	49,782	0	0	0
4825719.....	TUKWILA.....	WA.....		11/21/2014....		1,321,814	0	0	0	0	0	0	0	27,248	0	0	0
4825775.....	SILVERDALE.....	WA.....		07/13/2015....		2,548,863	0	0	0	0	0	0	0	29,298	0	0	0
4825838.....	AUBURN.....	WA.....		06/29/2016....		1,464,049	0	0	0	0	0	0	0	10,918	0	0	0
4825861.....	TACOMA.....	WA.....		10/04/2016....		777,212	0	0	0	0	0	0	0	13,058	0	0	0
4825916.....	BELLINGHAM.....	WA.....		06/28/2017....		2,857,033	0	0	0	0	0	0	0	27,303	0	0	0
4826050.....	BURIEN.....	WA.....		02/15/2019....		1,931,979	0	0	0	0	0	0	0	23,852	0	0	0
4925383.....	HEDGESVILLE.....	WV.....		02/11/2008....		844,865	0	0	0	0	0	0	0	60,976	0	0	0
5025890.....	BURLINGTON.....	WI.....		03/03/2017....		658,386	0	0	0	0	0	0	0	14,523	0	0	0
5026067.....	ARCADIA.....	WI.....		04/17/2019....		793,838	0	0	0	0	0	0	0	10,596	0	0	0
5026068.....	CASHTON.....	WI.....		04/17/2019....		742,854	0	0	0	0	0	0	0	9,917	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						416,319,920	0	0	0	0	58,075	58,075	0	6,877,917	0	0	0
0599999. Total Mortgages.....						421,649,801	0	0	0	0	58,075	58,075	0	4,505,654	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**

# OHIO NATIONAL LIFE ASSURANCE CORPORATION

## SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
<b>Bonds - U.S. States, Territories and Possessions</b>									
167593 U2 6	CHICAGO IL O'HARE INTERNATIONAL 3.006%		09/25/2020	Jeffries & Co.		2,000,000	2,000,000	0	1FE
235036 7A 2	DALLAS-FORT WORTH AIRPORT AIRPORT 2.91		07/31/2020	Morgan Stanley Dean Witter		4,000,000	4,000,000	0	1FE
54628C MX 7	LOUISIANA ST LOCAL GOVT ENVRNM WATER 2		07/31/2020	J P Morgan & Co.		4,000,000	4,000,000	0	1FE
592250 DX 9	MET PIER & EXPOSITION AUTH ILR GENERAL		09/03/2020	Morgan Stanley Dean Witter		5,000,000	5,000,000	0	3FE
79766D TK 5	SAN FRANCISCO CALIF CITY & CNTY AIRPORT		08/06/2020	Bank of America		4,250,000	4,250,000	0	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					19,250,000	19,250,000	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
00206R BH 4	AT&T INC 4.300% 12/15/42		07/27/2020	Citi Global Markets Inc.		1,170,530	1,000,000	5,256	2FE
00206R KE 1	AT&T INC 3.300% 02/01/52		07/27/2020	Deutsche Bank Securities		2,998,260	3,000,000	0	2FE
038413 AA 8	AQUA FINANCE TRUST 2020-AA A 1.900% 0		08/19/2020	KeyBanc Capital Markets		1,499,723	1,500,000	0	1FE
038413 AB 6	AQUA FINANCE TRUST 2020-AA B 2.790% 0		08/19/2020	KeyBanc Capital Markets		999,690	1,000,000	0	1FE
038779 AB 0	ARBYS FUNDING LLC 2020-1A A2 3.237% 0		07/23/2020	Barclays		3,500,000	3,500,000	0	2FE
05369A AH 4	AVIATION CAPITAL GROUP 144A 5.500% 12/		07/07/2020	J P Morgan & Co.		1,980,780	2,000,000	0	2FE
05526D BS 3	BAT CAPITAL CORP 2.726% 03/25/31		09/22/2020	Deutsche Bank Securities		2,000,000	2,000,000	0	2FE
080807 AA 8	BELROSE FUNDING TRUST 144A 2.330% 08/1		08/11/2020	Credit Suisse		3,000,000	3,000,000	0	2FE
09261W AQ 7	BLACKROCK DLF IX 2020-1 0.000% 07/21/3		09/17/2020	Direct		189,865	189,865	0	6Z
110122 CT 3	BRISTOL-MYERS SQUIBB 3.950% 10/15/20		07/17/2020	Tax Free Exchange		1,513,442	1,500,000	0	1FE
110122 CW 6	BRISTOL-MYERS SQUIBB 3.250% 08/15/22		07/17/2020	Tax Free Exchange		1,006,658	1,000,000	0	1FE
110122 DC 9	BRISTOL-MYERS SQUIBB 3.875% 08/15/25		07/17/2020	Tax Free Exchange		1,752,361	1,750,000	0	1FE
110122 DE 5	BRISTOL-MYERS SQUIBB 3.900% 02/20/28		07/17/2020	Tax Free Exchange		2,007,269	2,000,000	0	1FE
125523 CB 4	CIGNA CORP 3.400% 03/01/27		07/14/2020	Tax Free Exchange		1,008,511	1,000,000	0	2FE
29379V CA 9	ENTERPRISE PRODUCTS OPERATING 3.200% 0		07/30/2020	J P Morgan & Co.		6,946,310	7,000,000	0	2FE
316773 DB 3	FIFTH THIRD BANCORP 4.500% Perpet		07/27/2020	Morgan Stanley Dean Witter		2,000,000	2,000,000	0	3FE
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.00		08/13/2020	Goldman Sachs & Co.		1,542,188	1,500,000	2,500	1FE
36150J AE 0	GBG LLC 144A 4.100% 09/01/50		09/22/2020	Raymond James & Associates		5,000,000	5,000,000	0	1FE
37959P AC 1	GLOBAL SC FINANCE SRL 2020-2A A 2.260%		09/23/2020	Deutsche Bank Securities		999,621	1,000,000	0	2FE
46284V AN 1	IRON MOUNTAIN INC 144A 4.500% 02/15/31		08/10/2020	Barclays		1,000,000	1,000,000	0	3FE
59156R CA 4	METLIFE INC 3.850% Perpet		09/08/2020	Citi Global Markets Inc.		4,000,000	4,000,000	0	2FE
62927@ AH 1	NHL US FUNDING LP SR SECURED 3.390% 08		08/13/2020	Citi		3,000,000	3,000,000	0	2Z
682441 AB 6	ONEAMERICA FINL PARTNERS 144A 4.250% 1		09/15/2020	Goldman Sachs & Co.		1,040,780	1,000,000	0	2FE
74275# AB 5	PRISA II LHC LLC SENIOR UNSECURED NOTES		09/28/2020	J P Morgan & Co.		4,000,000	4,000,000	0	2Z
74992* AF 2	RXR REALTY LLC SENIOR SECURED NOTES 5		07/16/2020	Goldman Sachs & Co.		3,000,000	3,000,000	0	2Z
759509 AG 7	RELIANCE STEEL & ALUMINUM CO 2.150% 08		07/28/2020	J P Morgan & Co.		1,994,440	2,000,000	0	2FE
78147# AC 0	RUMPKE CONSOLIDATED COMPANIES SENIOR SEC		09/24/2020	Wells Fargo Securities		1,000,000	1,000,000	0	2Z
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B		08/03/2020	Credit Suisse		999,736	1,000,000	0	1FE
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C		08/03/2020	Credit Suisse		999,875	1,000,000	0	2FE
842587 DF 1	SOUTHERN CO 4.000% 01/15/51		09/15/2020	Wells Fargo Securities		1,500,000	1,500,000	0	2FE
87264A BK 0	T-MOBILE USA INC 144A 3.000% 02/15/41		09/22/2020	Barclays		1,989,180	2,000,000	0	2FE
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A		08/04/2020	RBC Capital Markets		999,831	1,000,000	0	1FE
907818 FE 3	UNION PACIFIC CORP 3.950% 08/15/59		08/31/2020	Goldman Sachs & Co.		2,375,280	2,000,000	3,731	2FE
92203# AX 6	THE VANGUARD GROUP SR UNSEC NOTES 3.05		08/19/2020	J P Morgan & Co.		5,000,000	5,000,000	0	1Z
09784Y AA 6	BONAVISTA ENERGY CORPORATION 8.000% 08	A	08/11/2020	Tax Free Exchange		751,699	755,400	0	6Z
09784Y AC 2	BONAVISTA ENERGY CORPORATION PIK CONVERT	A	08/11/2020	Tax Free Exchange		485,496	377,700	0	6Z
38137P BC 3	GOLDENTREE LOAN OPPORTUNITIES 2015-10A C	D	09/10/2020	Morgan Stanley Dean Witter		1,000,000	1,000,000	0	1FE
69355D AN 7	PPM CLO, LTD 2018-1A B1R 2.312% 07/15/	D	09/15/2020	Goldman Sachs & Co.		3,000,000	3,000,000	0	1FE
87656X C* 0	TATE & LYLE INTL FINANCE 2.910% 08/06/	D	08/06/2020	Bank of America		2,000,000	2,000,000	0	2Z

QE04

**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
3899999	Total - Bonds - Industrial and Miscellaneous					81,251,525	80,572,965	11,487	XXX
8399997	Total - Bonds - Part 3					100,501,525	99,822,965	11,487	XXX
8399999	Total - Bonds					100,501,525	99,822,965	11,487	XXX
<b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other</b>									
09784Y 40 5	BONAVISTA ENERGY CORPORATION COMMON STOC	A	08/11/2020	Tax Free Exchange	240,001.000	647,194	XXX	0	
9199999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					647,194	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					647,194	XXX	0	XXX
9799999	Total - Common Stocks					647,194	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					647,194	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					101,148,719	XXX	11,487	XXX

QE04.1

**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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
<b>Bonds - U.S. Government</b>																					
36194S	PD 4 GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2020	Paydown		29,179	29,179	29,717	29,578	0	(400)	0	(400)	0	29,179	0	0	0	588	09/15/2041	1
36197J	ZL 2 GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		09/01/2020	Paydown		46,020	46,020	47,660	47,215	0	(1,195)	0	(1,195)	0	46,020	0	0	0	1,209	03/15/2037	1
36202B	U9 4 GNMA II SF POOL# 001508 10.000% 11/20/2		08/01/2020	Paydown		11	11	11	11	0	0	0	0	11	0	0	0	1	11/20/2020	1	
36230T	B2 7 GN 758157 4.550% 05/15/38		09/01/2020	Paydown		46,221	46,221	51,420	50,402	0	(4,181)	0	(4,181)	0	46,221	0	0	0	1,402	05/15/2038	1
36235*	AB 7 CANTON LEASE FINANCE TRUST-GSA US GOVT L		09/15/2020	Redemption	100.0000	36,437	36,437	36,437	36,437	0	0	0	0	36,437	0	0	0	0	1,149	06/15/2030	1
38373M	2F 6 GNMA 2008-80 IO 1.576% 04/16/50		09/01/2020	Paydown		0	0	750	713	0	(713)	0	(713)	0	0	0	0	0	113	04/16/2050	1
38373V	PY 0 GNMA 2002-64 ZH 6.000% 09/16/32		09/01/2020	Paydown		116,470	116,470	115,498	116,020	0	450	0	450	0	116,470	0	0	0	4,526	09/16/2032	1
38376G	2H 2 GNMA 2011-92 C 3.841% 04/16/52		09/01/2020	Paydown		285,729	285,729	280,282	283,115	0	2,614	0	2,614	0	285,729	0	0	0	8,183	04/16/2052	1
38376G	UR 4 GNMA 2011-77 D 4.149% 10/16/45		09/01/2020	Paydown		9,376	9,376	9,269	9,352	0	24	0	24	0	9,376	0	0	0	261	10/16/2045	1
38377D	KR 6 GNMA 2010-101 GB 4.000% 04/20/39		09/01/2020	Paydown		369,129	369,129	381,587	370,101	0	(972)	0	(972)	0	369,129	0	0	0	9,684	04/20/2039	1
38377G	ST 5 GNMA 2010-89 PD 4.000% 07/20/40		09/01/2020	Paydown		123,290	123,290	130,225	125,202	0	(1,912)	0	(1,912)	0	123,290	0	0	0	3,278	07/20/2040	1
38377G	T9 0 GNMA 2010-89 BE 4.000% 05/20/39		09/01/2020	Paydown		287,162	287,162	297,751	288,263	0	(1,101)	0	(1,101)	0	287,162	0	0	0	7,502	05/20/2039	1
38377T	GE 5 GNMA 2011-2 HG 4.000% 01/20/41		09/01/2020	Paydown		239,628	239,628	267,635	251,317	0	(11,689)	0	(11,689)	0	239,628	0	0	0	6,251	01/20/2041	1
38377T	LL 3 GNMA 2011-3 QP 4.000% 06/20/40		09/01/2020	Paydown		401,076	401,076	446,197	411,514	0	(10,438)	0	(10,438)	0	401,076	0	0	0	10,502	06/20/2040	1
38377T	SC 6 GNMA 2011-30 BL 4.000% 06/20/40		09/01/2020	Paydown		370,310	370,310	395,306	375,771	0	(5,461)	0	(5,461)	0	370,310	0	0	0	9,411	06/20/2040	1
38378N	3J 0 GNMA 2014-67 DE 3.700% 11/16/46		09/01/2020	Paydown		336,923	336,923	334,659	335,367	0	1,556	0	1,556	0	336,923	0	0	0	9,346	11/16/2046	1
38378X	VL 2 GNMA 2014-155 VA 3.000% 03/16/37		09/01/2020	Paydown		51,582	51,582	52,775	51,912	0	(330)	0	(330)	0	51,582	0	0	0	1,032	03/16/2037	1
0599999	Total - Bonds - U.S. Government					2,748,543	2,748,543	2,877,179	2,782,290	0	(33,748)	0	(33,748)	0	2,748,543	0	0	0	74,438	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
01170R	EF 5 ALASKA ST HSG FIN CORP MTG REV SERIES A		07/01/2020	Redemption	100.0000	115,000	115,000	112,776	113,203	0	34	0	34	0	113,237	0	1,763	1,763	2,767	12/01/2037	1FE
130333	CA 3 CALIFORNIA HOUSING 2013 SERIES A 2.900		08/01/2020	Redemption	100.0000	327,798	327,798	327,798	327,798	0	0	0	0	0	327,798	0	0	0	6,326	02/01/2042	1FE
246395	YC 5 DELAWARE ST HSG AUTH REV 2013-1 2.750%		09/01/2020	Redemption	100.0000	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,089	12/01/2041	1FE
25477P	NF 8 DIST OF COLUMBIA HSG FIN AGY 2014-A A		09/01/2020	Redemption	100.0000	9,364	9,364	9,364	9,364	0	0	0	0	0	9,364	0	0	0	212	06/15/2045	1FE
45201Y	YJ 0 ILLINOIS ST HSG DEV AUTH REV 2012-A 2		09/01/2020	Redemption	100.0000	92,944	92,944	92,944	92,944	0	0	0	0	0	92,944	0	0	0	1,648	12/01/2042	1FE
60416Q	EP 5 MINNESOTA ST HSG FIN AGY 2011 SERIES E		07/01/2020	Redemption	100.0000	10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	445	07/01/2031	1FE
64469D	WP 2 NEW HAMPSHIRE HOUSING 3.855% 07/01/30		08/01/2020	Redemption	100.0000	10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	418	07/01/2030	1FE
647200	W8 3 NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		09/01/2020	Redemption	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	3,018	09/01/2032	1FE
762315	QK 8 RHODE ISLAND ST STUDENT LOAN 3.800% 12		08/04/2020	Redemption	100.0000	240,000	240,000	240,000	240,000	0	0	0	0	0	240,000	0	0	0	6,156	12/01/2031	1FE
88271H	FL 8 TEXAS ST AFFORDABLE HSG CORP 2013A 2.7		09/01/2020	Redemption	100.0000	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,260	09/01/2041	1FE
92812U	Q4 3 VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		07/01/2020	Paydown		27,815	27,815	27,815	27,815	0	0	0	0	0	27,815	0	0	0	162	10/25/2037	1FE
92812U	Q4 3 VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		09/01/2020	Redemption	100.0000	96,224	96,224	96,224	96,224	0	0	0	0	0	96,224	0	0	0	13,477	10/25/2037	1FE
92812V	MA 1 VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		09/25/2020	Redemption	100.0000	65,822	65,822	65,822	65,822	0	0	0	0	0	65,822	0	0	0	1,414	11/25/2039	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					1,189,967	1,189,967	1,187,743	1,188,170	0	34	0	34	0	1,188,204	0	1,763	1,763	38,392	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
31358P	HV 2 FNMA REMIC G92-35 EB 7.500% 07/25/22		09/01/2020	Paydown		845	845	847	842	0	4	0	4	0	845	0	0	0	43	07/25/2022	1
31358Q	EU 5 FNMA REMIC 1992-162 D 7.000% 09/25/22		09/01/2020	Paydown		2,989	2,989	2,897	2,967	0	22	0	22	0	2,989	0	0	0	140	09/25/2022	1
3136A1	NZ 4 FANNIE MAE 2011-96 NB 4.000% 09/25/40		09/01/2020	Paydown		256,314	256,314	263,603	257,132	0	(818)	0	(818)	0	256,314	0	0	0	6,803	09/25/2040	1
3136A6	P9 9 FNR 2012-76 VG 4.000% 03/25/29		09/01/2020	Paydown		31,166	31,166	33,660	31,756	0	(590)	0	(590)	0	31,166	0	0	0	831	03/25/2029	1
3136A8	DP 2 FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2020	Paydown		59,434	59,434	64,375	60,397	0	(79)	0	(79)	0	60,318	0	(884)	(884)	1,387	02/25/2038	1
3136AA	3R 4 FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2020	Paydown		47,066	47,066	48,478	47,449	0	(383)	0	(383)	0	47,066	0	0	0	941	03/25/2036	1
3136AE	TT 4 FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2020	Paydown		139,387	139,387	144,222	141,900	0	(2,514)	0	(2,514)	0	139,387	0	0	0	2,890	06/25/2043	1

QE05

# OHIO NATIONAL LIFE ASSURANCE CORPORATION

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33.....		09/01/2020	Paydown.....		27,857	27,857	27,682	27,764	0	93	0	93	0	27,857	0	0	0	650	07/25/2033	1.....
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35.....		09/01/2020	Paydown.....		46,889	46,889	50,728	47,803	0	(914)	0	(914)	0	46,889	0	0	0	1,094	03/15/2035	1.....
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33.....		09/01/2020	Paydown.....		33,623	33,623	33,482	33,548	0	76	0	76	0	33,623	0	0	0	785	04/15/2033	1.....
3138L4 EQ 2	FANNIE MAE AM3742 3.150% 09/01/25.....		09/02/2020	Paydown.....		8,469	8,469	7,932	8,263	0	18	0	18	0	8,282	0	188	188	180	09/01/2025	1.....
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25.....		09/25/2020	Paydown.....		8,054	8,054	7,934	7,997	0	4	0	4	0	8,001	0	53	53	208	08/01/2025	1.....
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32.....		09/01/2020	Paydown.....		68,732	68,732	66,070	67,719	0	1,013	0	1,013	0	68,732	0	0	0	2,671	09/25/2032	1.....
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32.....		09/01/2020	Paydown.....		14,906	14,906	13,450	14,489	0	418	0	418	0	14,906	0	0	0	534	08/15/2032	1.....
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33.....		09/01/2020	Paydown.....		62,721	62,721	61,594	62,145	0	576	0	576	0	62,721	0	0	0	2,256	05/25/2033	1.....
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33.....		09/01/2020	Paydown.....		49,600	49,600	49,213	49,411	0	189	0	189	0	49,600	0	0	0	1,839	03/15/2033	1.....
31398Q TQ 0	FREDDIE MAC 3747 HX 4.500% 11/15/39.....		09/01/2020	Paydown.....		674,322	674,322	712,674	686,274	0	(11,952)	0	(11,952)	0	674,322	0	0	0	20,356	11/15/2039	1.....
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC.....		09/05/2020	Redemption 100.0000.....		82,750	82,750	84,482	83,697	0	(51)	0	(51)	0	83,646	0	(896)	(896)	2,023	08/05/2030	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					1,615,124	1,615,124	1,673,323	1,631,553	0	(14,888)	0	(14,888)	0	1,616,664	0	(1,539)	(1,539)	45,631	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00182@ AA 6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/3.....		09/30/2020	Redemption 100.0000.....		20,976	20,976	20,976	20,976	0	0	0	0	0	20,976	0	0	0	489	10/31/2038	1.....
00184* AA 6	AZ RANDALL OH LANDLORD LLC 3.610% 03/3.....		09/30/2020	Redemption 100.0000.....		21,201	21,201	21,201	21,201	0	0	0	0	0	21,201	0	0	0	511	03/31/2039	1.....
00214M AA 1	ARL SECOND LLC 2014-1A A1 2.920% 06/15.....		09/15/2020	Paydown.....		137,989	137,989	133,725	135,722	0	2,267	0	2,267	0	137,989	0	0	0	2,687	06/15/2044	1FE.....
00225# AA 3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEA.....		09/30/2020	Redemption 100.0000.....		12,444	12,444	12,444	12,444	0	0	0	0	0	12,444	0	0	0	340	09/30/2039	1.....
00228# AA 0	AV CINGULAR LLC CTL - CINGULAR WIRELESS.....		09/15/2020	Redemption 100.0000.....		96,342	96,342	101,159	97,094	0	(256)	0	(256)	0	96,838	0	(497)	(497)	4,792	08/15/2021	1.....
00841A AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....		09/01/2020	Paydown.....		115,903	115,903	110,868	112,678	0	46	0	46	0	112,724	0	3,179	3,179	2,733	07/25/2043	1FM.....
009098 A* 5	AMAZON FORT WORTH TX LEASE COL 4.494%.....		09/10/2020	Redemption 100.0000.....		8,331	8,331	8,331	8,331	0	0	0	0	0	8,331	0	0	0	250	11/10/2039	1.....
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/.....		09/22/2020	Redemption 100.0000.....		49,746	49,746	50,072	49,986	0	(19)	0	(19)	0	49,967	0	(221)	(221)	1,791	09/22/2027	2FE.....
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....		09/01/2020	Paydown.....		17,042	17,042	14,125	14,125	0	2,918	0	2,918	0	17,042	0	0	0	525	10/25/2034	1FM.....
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0.....		09/01/2020	Paydown.....		34,026	34,026	34,026	33,968	0	59	0	59	0	34,026	0	0	0	713	01/25/2047	1FM.....
038222 AF 2	APPLIED MATERIALS INC 4.300% 06/15/21.....		07/01/2020	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	22,933	06/15/2021	1FE.....
038370 AA 0	AQUA FINANCE TRUST 2019A A 3.140% 07/1.....		09/15/2020	Paydown.....		146,492	146,492	146,470	146,472	0	20	0	20	0	146,492	0	0	0	3,067	07/16/2040	1FE.....
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		09/01/2020	Paydown.....		42,389	42,389	41,833	42,211	0	18	0	18	0	42,228	0	161	161	1,289	06/25/2035	1FM.....
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru CTL 3.5.....		09/15/2020	Redemption 100.0000.....		22,398	22,398	22,398	22,398	0	0	0	0	0	22,398	0	0	0	529	11/15/2032	1.....
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.....		09/02/2020	Paydown.....		10,680	10,680	10,680	10,680	0	0	0	0	0	10,680	0	0	0	190	12/02/2027	1FE.....
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.....		09/02/2020	Paydown.....		39,113	39,113	39,113	39,112	0	0	0	0	0	39,112	0	1	1	775	10/04/2032	1FE.....
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1.....		09/28/2020	Paydown.....		117,987	117,987	118,786	118,369	0	(59)	0	(59)	0	118,310	0	(324)	(324)	2,369	03/28/2057	1FM.....
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.....		09/15/2020	Paydown.....		31,962	31,962	31,962	31,962	0	0	0	0	0	31,962	0	0	0	922	12/16/2041	1FE.....
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.....		09/15/2020	Paydown.....		23,438	23,438	23,437	23,437	0	1	0	1	0	23,438	0	0	0	906	12/16/2041	2FE.....
110122 BD 9	BRISTOL-MYERS SQUIBB 144A 3.950% 10/15.....		07/17/2020	Tax Free Exchange.....		1,498,301	1,500,000	1,493,853	1,494,555	0	3,746	0	3,746	0	1,498,301	0	0	0	44,767	10/15/2020	1FE.....
110122 BG 2	BRISTOL-MYERS SQUIBB 144A 3.250% 08/15.....		07/17/2020	Tax Free Exchange.....		992,935	1,000,000	990,818	991,157	0	1,779	0	1,779	0	992,935	0	0	0	29,972	08/15/2022	1FE.....
110122 BN 7	BRISTOL-MYERS SQUIBB 144A 3.875% 08/15.....		07/17/2020	Tax Free Exchange.....		1,723,729	1,750,000	1,720,694	1,721,189	0	2,540	0	2,540	0	1,723,729	0	0	0	62,538	08/15/2025	1FE.....
110122 BQ 0	BRISTOL-MYERS SQUIBB 144A 3.900% 02/20.....		07/17/2020	Tax Free Exchange.....		1,975,419	2,000,000	1,973,564	1,973,878	0	1,541	0	1,541	0	1,975,419	0	0	0	70,850	02/20/2028	1FE.....
11043X AA 1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12.....		09/15/2020	Redemption 100.0000.....		4,886	4,886	5,109	5,107	0	(17)	0	(17)	0	5,090	0	(204)	(204)	121	12/15/2032	1FE.....
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C.....		09/10/2020	Paydown.....		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	2,262	07/11/2022	1FE.....
125523 CA 6	CIGNA CORP 144A 3.400% 03/01/27.....		07/14/2020	Tax Free Exchange.....		995,950	1,000,000	995,523	995,652	0	298	0	298	0	995,950	0	0	0	29,561	03/01/2027	2FE.....
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18.....		09/18/2020	Paydown.....		206,322	206,322	206,237	206,276	0	6	0	6	0	206,282	0	41	41	4,157	06/18/2029	1FE.....
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A.....		09/01/2020	Paydown.....		135,812	135,812	138,067	136,750	0	(938)	0	(938)	0	135,812	0	0	0	2,773	04/25/2043	1FM.....
12667F RS 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2.....		09/01/2020	Paydown.....		42,525	42,525	53,142	49,167	0	44	0	44	0	49,212	0	(6,686)	(6,686)	2,021	02/25/2035	1FM.....

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# 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C.....		09/01/2020	Paydown.....		35,931	35,931	32,181	34,395	0	1,537	0	1,537	0	35,931	0	0	0	1,688	10/25/2034	1FM.....
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A.....		09/01/2020	Paydown.....		28,023	31,785	28,696	28,696	0	0	0	0	0	28,696	0	(673)	(673)	1,156	03/25/2035	1FM.....
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1.....		09/01/2020	Paydown.....		316,005	316,005	312,611	314,787	0	1,218	0	1,218	0	316,005	0	0	0	11,310	01/25/2035	1FM.....
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A.....		09/01/2020	Paydown.....		70,166	70,049	57,378	59,668	0	197	0	197	0	59,866	0	10,301	10,301	2,594	11/25/2035	1FM.....
12669A CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5.....		09/01/2020	Paydown.....		4,027	4,051	3,531	3,794	0	5	0	5	0	3,799	0	227	227	141	10/25/2035	4FM.....
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50.....		09/01/2020	Paydown.....		28,410	28,541	22,048	22,370	0	123	0	123	0	22,493	0	5,917	5,917	946	06/25/2035	1FM.....
16159G AC 3	Chase Mortgage Finance Corpora 2019-ATR2.....		09/01/2020	Paydown.....		192,788	192,788	194,957	194,755	0	(225)	0	(225)	0	194,530	0	(1,742)	(1,742)	4,483	07/25/2049	1FM.....
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2.....		09/01/2020	Paydown.....		224,738	224,738	230,539	228,130	0	(3,392)	0	(3,392)	0	224,738	0	0	0	5,867	02/25/2044	1FE.....
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....		09/01/2020	Paydown.....		59,747	59,747	57,044	57,044	0	0	0	0	0	57,044	0	2,704	2,704	2,205	09/25/2035	1FM.....
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....		09/01/2020	Paydown.....		651	651	638	648	0	0	0	0	0	648	0	3	3	22	02/25/2021	1FM.....
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....		09/01/2020	Paydown.....		26,721	26,721	26,588	26,605	0	0	0	0	0	26,605	0	116	116	1,025	09/25/2037	1FM.....
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A.....		09/01/2020	Paydown.....		136,854	136,854	134,063	135,229	0	1,625	0	1,625	0	136,854	0	0	0	3,124	10/25/2043	1FM.....
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1.....		09/01/2020	Paydown.....		139,341	139,341	139,907	139,472	0	(131)	0	(131)	0	139,341	0	0	0	3,210	06/25/2044	1FM.....
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A.....		09/01/2020	Paydown.....		62,468	62,468	63,870	63,156	0	(33)	0	(33)	0	63,123	0	(656)	(656)	1,766	01/25/2053	1FM.....
17328B AA 2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1.....		09/01/2020	Paydown.....		131,616	131,616	131,545	131,505	0	111	0	111	0	131,616	0	0	0	2,878	07/25/2049	1FM.....
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216.....		07/25/2020	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	04/25/2047	2FE.....
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1.....		09/25/2020	Paydown.....		29,579	29,579	29,571	29,574	0	5	0	5	0	29,579	0	0	0	528	10/25/2040	1FE.....
219023 AF 5	CORN PRODUCTS INTERNATIONAL 4.625% 11/.....		07/09/2020	Call 101.3056.....		1,013,056	1,000,000	1,007,480	1,000,759	0	(471)	0	(471)	0	1,000,287	0	(287)	(287)	44,917	11/01/2020	2FE.....
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4.....		09/01/2020	Paydown.....		58,583	58,583	57,809	58,157	0	5	0	5	0	58,162	0	421	421	2,146	10/25/2033	1FM.....
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A.....		09/01/2020	Paydown.....		45,438	45,438	44,662	44,662	0	0	0	0	0	44,662	0	777	777	1,681	02/25/2035	1FM.....
22970* AA 8	BGS BNSF CTL - Series 2015-1 PT 4.070%.....		09/15/2020	Redemption 100.0000.....		36,670	36,670	36,670	36,670	0	0	0	0	0	36,670	0	0	0	995	05/15/2034	1FE.....
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2.....		09/25/2020	Paydown.....		128,278	128,278	128,198	128,230	0	48	0	48	0	128,278	0	0	0	2,716	07/25/2031	1FE.....
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/.....		07/30/2020	Redemption 100.0000.....		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	794	07/30/2027	1FE.....
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2.....		07/30/2020	Redemption 100.0000.....		21,914	21,914	21,914	21,914	0	0	0	0	0	21,914	0	0	0	849	07/30/2027	2FE.....
252722 AC 7	DIAMOND RESORTS OWNER TRUST 2019-1A C.....		09/20/2020	Paydown.....		54,043	54,043	54,030	54,031	0	12	0	12	0	54,043	0	0	0	1,437	02/20/2032	2FE.....
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.....		09/20/2020	Paydown.....		53,058	53,058	53,054	53,055	0	3	0	3	0	53,058	0	0	0	1,484	01/21/2031	1FE.....
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A.....		09/20/2020	Paydown.....		57,954	57,954	57,939	57,945	0	9	0	9	0	57,954	0	0	0	1,266	10/22/2029	1FE.....
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B.....		09/20/2020	Paydown.....		19,318	19,318	19,315	19,316	0	2	0	2	0	19,318	0	0	0	530	10/22/2029	2FE.....
254687 CH 7	WALT DISNEY COMPANY (THE) 5.650% 08/15/2020.....		08/15/2020	Maturity.....		1,000,000	1,000,000	979,844	982,565	0	3,470	0	3,470	0	1,000,000	0	0	0	113,000	08/15/2020	1FE.....
25755T AL 4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.....		07/25/2020	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	188	10/25/2049	2FE.....
26208C AN 8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D.....		09/15/2020	Paydown.....		221,988	221,988	221,983	221,972	0	16	0	16	0	221,988	0	0	0	6,135	05/15/2024	1FE.....
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C.....		09/15/2020	Paydown.....		485,136	485,136	485,051	485,094	0	42	0	42	0	485,136	0	0	0	11,815	11/15/2024	1FE.....
26224H AH 0	DRUG ROYALTY III LP 1 2018-1A A2 4.270.....		07/15/2020	Paydown.....		7,325	7,325	7,323	7,323	0	1	0	1	0	7,325	0	0	0	235	10/15/2031	2FE.....
268602 AA 7	ELM TRUST 2016-1A A2 4.163% 06/20/25.....		09/03/2020	Paydown.....		138,832	138,832	138,829	138,828	0	4	0	4	0	138,832	0	0	0	3,595	06/20/2025	1FE.....
27034J AB 7	EARNST STUDENT LOAN PROGRAM 2016-B A2.....		09/25/2020	Paydown.....		166,285	166,285	166,253	166,263	0	23	0	23	0	166,285	0	0	0	3,348	05/25/2034	1FE.....
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.....		09/25/2020	Paydown.....		65,321	65,321	65,302	65,308	0	13	0	13	0	65,321	0	0	0	1,284	03/25/2030	1FE.....
29379V AP 8	ENTERPRISE PRODUCTS OPERATING 5.200% 0.....		09/01/2020	Maturity.....		1,000,000	1,000,000	997,010	999,749	0	251	0	251	0	1,000,000	0	0	0	52,000	09/01/2020	2FE.....
29379V CA 9	ENTERPRISE PRODUCTS OPERATING 3.200% 0.....		07/31/2020	Goldman Sachs & Co.....		1,985,440	2,000,000	1,984,660	0	0	0	0	0	1,984,660	0	780	780	0	02/15/2052	2FE.....	
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5.....		09/01/2020	Paydown.....		88,663	88,663	89,190	88,848	0	(185)	0	(185)	0	88,663	0	0	0	1,497	03/25/2043	1FM.....
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00.....		09/01/2020	Paydown.....		82,146	82,146	80,914	81,254	0	892	0	892	0	82,146	0	0	0	1,667	06/25/2043	1FM.....
30161M AH 6	EXELON GENERATION CO LLC 4.000% 10/01/.....		07/01/2020	Call 100.0000.....		1,000,000	1,000,000	1,001,960	1,000,166	0	(166)	0	(166)	0	1,000,000	0	0	0	30,000	10/01/2020	2FE.....
30261X AA 6	FREMF MORTGAGE TRUST 2010-K9 B 5.403%.....		08/01/2020	Paydown.....		3,000,000	3,000,000	2,894,063	2,981,203	0	6,982	0	6,982	0	2,988,185	0	11,815	11,815	102,331	09/25/2045	1FM.....

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# 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
30288* AA 8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED N.....		09/30/2020	Redemption	100.0000	18,600	18,600	18,600	18,600	0	0	0	0	0	18,600	0	0	0	844	03/31/2038	2FE.....
3140FX ED 0	FNMA BF0131 3.500% 08/01/56.....		09/01/2020	Paydown		114,023	117,194	117,130	117,130	0	(3,106)	0	(3,106)	0	114,023	0	0	0	2,692	08/01/2056	1.....
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50.....		09/01/2020	Paydown		141,476	144,217	142,992	142,992	0	(39)	0	(39)	0	142,993	0	(1,477)	(1,477)	3,310	03/25/2045	1FM.....
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00.....		09/01/2020	Paydown		299,223	300,766	299,155	299,155	0	67	0	67	0	299,223	0	0	0	7,903	09/25/2048	1FM.....
33851K AC 0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.00.....		09/01/2020	Paydown		33,957	34,912	34,912	34,912	0	(955)	0	(955)	0	33,957	0	0	0	85	08/25/2050	1FE.....
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03.....		09/30/2020	Redemption	100.0000	82,000	82,000	82,000	82,000	0	0	0	0	0	82,000	0	0	0	3,383	03/31/2038	2FE.....
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3.....		09/15/2020	Paydown		39,463	39,463	39,458	39,460	0	4	0	4	0	39,463	0	0	0	869	07/15/2033	1FE.....
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.....		09/01/2020	Paydown		10,843	11,103	9,451	9,504	834	39	0	873	0	10,377	0	466	466	317	04/25/2029	6FM.....
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/.....		07/01/2020	Redemption	100.0000	418,605	418,605	418,605	418,605	0	0	0	0	0	418,605	0	0	0	24,321	07/01/2021	1.....
39121J AE 0	GREAT RIVER ENERGY 144A 6.254% 07/01/3.....		07/01/2020	Redemption	100.0000	68,462	62,000	64,976	64,976	0	211	0	211	0	65,188	0	3,274	3,274	4,282	07/01/2038	1FE.....
411707 AB 8	CKE RESTAURANTS HOLDINGS INC 2018-1A AI.....		09/20/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	159	06/21/2048	2FE.....
41242* BY 7	NBA HARDWOOD FUNDING LL SERIES UU SENIOR.....		07/01/2020	SUNR - CORPORATE		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	109	06/07/2040	1Z.....
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09.....		09/20/2020	Paydown		92,903	92,840	92,851	92,851	0	51	0	51	0	92,903	0	0	0	3,707	09/21/2040	1FE.....
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09.....		09/20/2020	Paydown		240,021	240,004	240,005	240,005	0	0	0	0	0	240,005	0	16	16	9,350	09/20/2041	1FE.....
44040J AA 6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A.....		09/15/2020	Paydown		5,392	5,392	5,392	5,392	0	0	0	0	0	5,392	0	0	0	139	11/15/2039	1FE.....
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....		09/01/2020	Paydown		705	693	701	701	0	0	0	0	0	702	0	3	3	19	08/25/2034	1FM.....
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....		08/01/2020	Paydown		3,886	3,834	3,861	3,861	0	0	0	0	0	3,861	0	25	25	133	06/25/2033	1FM.....
46289R AA 3	IRON MOUNTAIN US HLDNGS 144A 5.375% 06.....		08/21/2020	Call	106.3409	1,063,409	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	102,228	06/01/2026	3FE.....
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.....		09/15/2020	Paydown		19,329	19,208	19,253	19,253	0	0	0	0	0	19,329	0	0	0	492	12/15/2048	1FE.....
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%.....		09/01/2020	Paydown		36,888	37,731	37,227	37,227	0	(14)	0	(14)	0	37,212	0	(324)	(324)	717	03/01/2043	1FM.....
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.....		09/01/2020	Paydown		48,801	50,028	49,224	49,224	0	(6)	0	(6)	0	49,218	0	(417)	(417)	1,322	01/25/2044	1FM.....
46650P AC 4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3.....		09/01/2020	Paydown		97,852	98,203	97,936	97,936	0	(99)	0	(99)	0	97,838	0	14	14	2,512	06/25/2049	1FM.....
46651B AC 4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.5.....		09/01/2020	Paydown		207,807	211,054	210,696	210,696	0	(457)	0	(457)	0	210,239	0	(2,432)	(2,432)	4,662	12/25/2049	1FM.....
46651N AA 2	JOL AIR 2019-1 A 3.967% 04/15/44.....		09/15/2020	Paydown		15,585	15,585	15,585	15,585	0	0	0	0	0	15,585	0	0	0	446	04/15/2044	1FE.....
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.....		09/05/2020	Redemption	100.0000	232,951	232,951	232,951	232,951	0	0	0	0	0	232,951	0	0	0	10,296	03/05/2023	1FE.....
48283P AE 1	KABBAGE FUNDING LLC 2019-1 A 3.825% 03.....		09/15/2020	Paydown		1,766,070	1,766,051	1,766,053	1,766,053	0	17	0	17	0	1,766,070	0	0	0	43,941	03/15/2024	1FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE.....		09/30/2020	Redemption	100.0000	48,435	48,717	48,460	48,460	0	(16)	0	(16)	0	48,444	0	(9)	(9)	2,084	03/30/2021	2FE.....
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1.....		09/15/2020	Paydown		16,682	16,358	16,439	16,439	0	242	0	242	0	16,682	0	0	0	468	01/15/2042	1FE.....
52465# AD 7	LEGG MASON CAPITAL CORP CTL - HUNTINGTON.....		09/05/2020	Redemption	100.0000	81,303	81,303	81,303	81,303	0	0	0	0	0	81,303	0	0	0	3,926	12/05/2020	1.....
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A.....		07/29/2020	Redemption	100.0000	89,558	89,558	89,558	89,558	0	0	0	0	0	89,558	0	0	0	2,722	04/29/2022	1PL.....
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2.....		08/15/2020	Paydown		42,593	41,519	41,964	41,964	0	629	0	629	0	42,593	0	0	0	814	01/15/2045	1FE.....
55389E AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20.....		09/20/2020	Paydown		33,566	33,557	33,560	33,560	0	6	0	6	0	33,566	0	0	0	668	12/20/2034	2FE.....
56540# AC 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO.....		07/05/2020	Redemption	100.0000	43,737	43,737	43,737	43,737	0	0	0	0	0	43,737	0	0	0	1,994	07/05/2025	2PL.....
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29.....		07/15/2020	Redemption	100.0000	99,250	99,250	99,250	99,250	0	0	0	0	0	99,250	0	0	0	4,714	01/15/2028	2PL.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....		09/15/2020	Paydown		30,848	29,229	30,475	30,475	0	373	0	373	0	30,848	0	0	0	994	07/15/2038	2FE.....
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....		09/01/2020	Paydown		28,895	29,568	29,196	29,196	0	(301)	0	(301)	0	28,895	0	0	0	1,153	08/15/2037	1FE.....
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....		09/01/2020	Paydown		41,815	41,732	41,732	41,732	0	83	0	83	0	41,815	0	0	0	1,478	12/15/2045	1FM.....
629682 AC 3	NADG NNN OPERATING LP 2019-1 A 3.368%.....		09/28/2020	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	61	12/28/2049	1FE.....
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1.....		09/01/2020	Paydown		144,065	146,315	146,660	146,660	0	(2,595)	0	(2,595)	0	144,065	0	0	0	6,707	12/25/2057	1FM.....
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.....		09/09/2020	Paydown		38,932	38,927	38,927	38,927	0	5	0	5	0	38,932	0	0	0	889	04/09/2038	1FE.....
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2.....		09/05/2020	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	146	12/05/2049	2FE.....
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A.....		09/01/2020	Paydown		38,882	38,882	37,656	37,656	0	214	0	214	0	37,870	0	1,012	1,012	958	01/25/2036	1FM.....

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**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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		09/01/2020	Paydown.....		28,202	28,202	26,960	27,534	0	669	0	669	0	28,202	0	0	0	940	10/25/2033	1FM.....
74340X AW 1	PROLOGIS LP 4.250% 08/15/23.....		09/08/2020	Call 111.1340.....		1,111,340	1,000,000	1,037,810	1,016,310	0	(3,152)	0	(3,152)	0	1,013,158	0	(13,158)	(13,158)	156,555	08/15/2023	1FE.....
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20.....		09/01/2020	Redemption 100.0000.....		547,368	547,368	547,368	547,368	0	0	0	0	0	547,368	0	0	0	43,789	09/01/2020	3.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC 1 2006-S10 2.....		09/01/2020	Paydown.....		88	3,240	3,080	3,210	0	5	0	5	0	3,216	0	(3,128)	(3,128)	49	10/25/2021	3FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		09/01/2020	Paydown.....		67,258	67,258	67,258	67,046	0	(4)	0	(4)	0	67,042	0	216	216	2,756	09/25/2034	1FM.....
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A 5.130%.....		07/31/2020	Redemption 100.0000.....		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,520	07/31/2022	2PL.....
78449G AB 5	SMB Private Education Loan Tru 2016-B A.....		09/15/2020	Paydown.....		48,378	48,378	48,377	48,377	0	2	0	2	0	48,378	0	0	0	787	02/17/2032	1FE.....
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.....		09/25/2020	Paydown.....		161,865	161,865	161,848	161,853	0	3	0	3	0	161,856	0	10	10	3,500	08/25/2025	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		09/01/2020	Paydown.....		25,060	25,060	25,060	25,060	0	0	0	0	0	25,060	0	0	0	742	12/25/2033	1FM.....
808513 AD 7	CHARLES SCHWAB CORP 4.450% 07/22/20.....		07/22/2020	Maturity.....		1,000,000	1,000,000	1,002,450	1,000,166	0	(166)	0	(166)	0	1,000,000	0	0	0	44,500	07/22/2020	1FE.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....		09/01/2020	Paydown.....		154,755	154,755	157,445	157,178	0	(2,423)	0	(2,423)	0	154,755	0	0	0	3,055	05/25/2043	1FM.....
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5.....		09/01/2020	Paydown.....		132,957	132,957	135,480	134,038	0	(1,081)	0	(1,081)	0	132,957	0	0	0	4,152	03/25/2049	1FM.....
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2.....		08/01/2020	Paydown.....		7,519	7,519	7,519	7,519	0	0	0	0	0	7,519	0	0	0	403	10/25/2049	2FE.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....		07/25/2020	Paydown.....		60,804	60,804	60,804	60,804	0	0	0	0	0	60,804	0	0	0	1,815	01/25/2044	1FE.....
82280A AB 3	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....		09/01/2020	Paydown.....		126,214	126,214	123,449	124,545	0	1,669	0	1,669	0	126,214	0	0	0	3,131	07/25/2043	1FM.....
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B.....		09/20/2020	Paydown.....		49,231	49,231	49,218	49,218	0	13	0	13	0	49,231	0	0	0	124	07/20/2037	1FE.....
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C.....		09/20/2020	Paydown.....		49,231	49,231	49,225	49,225	0	6	0	6	0	49,231	0	0	0	187	07/20/2037	2FE.....
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A A.....		09/20/2020	Paydown.....		55,459	55,459	55,448	55,453	0	1	0	1	0	55,454	0	5	5	866	07/20/2033	1FE.....
83546D AG 3	SONIC CAPITAL LLC 2020-1A A21 3.845% 0.....		09/20/2020	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	111	01/20/2050	2FE.....
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....		08/01/2020	Paydown.....		156,664	156,664	156,664	156,664	0	0	0	0	0	156,664	0	0	0	4,700	08/01/2031	1PL.....
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....		09/15/2020	Paydown.....		184,544	184,544	184,518	184,522	0	22	0	22	0	184,544	0	0	0	5,290	06/15/2028	1FE.....
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....		09/15/2020	Paydown.....		31,258	31,258	32,254	31,982	0	(724)	0	(724)	0	31,258	0	0	0	1,739	08/15/2036	1FE.....
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A21 4.31.....		08/25/2020	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	162	11/25/2048	2FE.....
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		09/20/2020	Paydown.....		854,167	854,167	853,800	853,871	0	296	0	296	0	854,167	0	0	0	22,557	11/20/2038	1FE.....
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....		09/20/2020	Paydown.....		916,667	916,667	932,708	922,834	0	(6,168)	0	(6,168)	0	916,667	0	0	0	23,948	02/22/2039	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED.....		08/01/2020	Redemption 100.0000.....		162,500	162,500	170,615	166,162	0	(167)	0	(167)	0	165,995	0	(3,495)	(3,495)	15,438	02/01/2030	2FE.....
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%.....		09/30/2020	Redemption 100.0000.....		96,461	96,461	96,461	96,461	0	0	0	0	0	96,461	0	0	0	4,427	03/30/2024	2FE.....
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A.....		09/20/2020	Paydown.....		30,000	30,000	29,990	29,991	0	9	0	9	0	30,000	0	0	0	792	04/20/2044	1FE.....
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A.....		09/01/2020	Paydown.....		8,408	8,408	8,407	8,407	0	1	0	1	0	8,408	0	0	0	19	08/21/2045	1FE.....
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A.....		08/13/2020	Raymond James & Associates.....		1,246,782	1,213,413	1,233,131	1,224,041	0	(2,376)	0	(2,376)	0	1,221,664	0	25,117	25,117	34,515	04/25/2074	2PL.....
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A.....		08/01/2020	Paydown.....		49,124	49,124	49,922	49,554	0	(430)	0	(430)	0	49,124	0	0	0	1,232	04/25/2074	2PL.....
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.....		09/25/2020	Paydown.....		117,797	117,797	118,719	117,993	0	(196)	0	(196)	0	117,797	0	0	0	2,368	08/25/2055	1FM.....
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....		09/16/2020	Paydown.....		16,682	16,682	16,682	16,682	0	0	0	0	0	16,682	0	0	0	614	10/16/2040	1FE.....
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750.....		09/01/2020	Paydown.....		34,663	34,663	32,409	32,409	0	0	0	0	0	32,409	0	2,253	2,253	1,815	04/15/2030	1FM.....
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2.....		09/03/2020	Redemption 100.0000.....		194,027	194,027	194,339	194,215	0	(10)	0	(10)	0	194,205	0	(178)	(178)	7,276	09/03/2026	1FE.....
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%.....		09/01/2020	Paydown.....		25,641	25,641	25,638	25,620	0	21	0	21	0	25,641	0	0	0	434	07/20/2033	1FE.....
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF.....		09/01/2020	Paydown.....		119,493	119,493	119,461	119,311	0	182	0	182	0	119,493	0	0	0	2,303	05/25/2047	1FE.....
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A.....		09/01/2020	Paydown.....		204,080	204,080	204,061	204,024	0	56	0	56	0	204,080	0	0	0	4,243	07/25/2049	1FE.....
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44.....		09/15/2020	Paydown.....		18,752	18,752	18,751	18,751	0	1	0	1	0	18,752	0	0	0	441	09/15/2044	1FE.....
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....		09/15/2020	Paydown.....		35,716	35,716	35,712	35,714	0	3	0	3	0	35,716	0	0	0	738	03/15/2029	1FE.....
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....		07/20/2020	Redemption 100.0000.....		21,622	21,622	21,622	21,622	0	0	0	0	0	21,622	0	0	0	457	09/20/2024	2FE.....
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....		09/20/2020	Redemption 100.0000.....		43,440	43,440	43,440	43,440	0	0	0	0	0	43,440	0	0	0	1,114	09/20/2024	2PL.....

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# 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		07/16/2020	Redemption	100,000	21,776	21,776	21,776	21,776	0	0	0	0	0	21,776	0	0	0	460	09/16/2024	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/16/2020	Redemption	100,000	43,749	43,749	43,749	43,749	0	0	0	0	0	43,749	0	0	0	1,122	09/16/2024	2PL
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1		09/01/2020	Paydown		195,324	198,804	198,804	198,705	0	(3,381)	0	(3,381)	0	195,324	0	0	0	5,131	04/25/2049	1FM
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A		09/15/2020	Paydown		23,015	23,015	23,015	0	0	0	0	0	23,015	0	0	0	0	336	03/15/2045	1FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		09/01/2020	Paydown		106,053	106,053	109,632	108,051	0	(23)	0	(23)	0	108,028	0	(1,975)	(1,975)	2,739	06/27/2044	1FM
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2020	Redemption	100,000	72,374	72,374	73,459	73,260	0	(76)	0	(76)	0	73,184	0	(811)	(811)	2,605	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2020	Redemption	100,000	38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	1,489	03/15/2023	2FE
09784Y A* 9	BONAVISTA ENERGY CORPORATION 4.250% 10	A	08/11/2020	Tax Free Exchange		768,669	1,000,000	800,000	1,000,000	0	0	200,000	(200,000)	0	800,000	0	(31,331)	(31,331)	0	10/25/2021	6
09784Y B* 8	BONAVISTA ENERGY CORPORATION SERIES B	A	08/11/2020	Tax Free Exchange		1,115,719	1,500,000	1,200,000	1,500,000	0	0	300,000	(300,000)	0	1,200,000	0	(84,281)	(84,281)	0	11/02/2020	6
C0445# AM 8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER	A	08/23/2020	Redemption	100,000	200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	7,620	08/23/2024	2
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	09/30/2020	Redemption	100,000	12,000	12,000	12,000	12,000	0	0	0	0	0	12,000	0	0	0	608	06/30/2035	2FE
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR CLO 3.97	D	08/25/2020	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	119,059	07/17/2031	1FE
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2020	Redemption	100,000	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	13,170	09/29/2036	2
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07	D	09/17/2020	Paydown		62,500	62,500	62,487	62,493	0	1	0	1	0	62,493	0	7	7	1,329	07/17/2029	1FE
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5	D	07/15/2020	Redemption	100,000	62,782	62,782	62,782	62,782	0	0	0	0	0	62,782	0	0	0	2,465	04/15/2026	2FE
65504L AN 7	NOBLE HOLDING INTL LTD 7.950% 04/01/25	D	08/11/2020	Jeffries & Co		17,500	1,000,000	30,000	515,000	0	0	485,000	(485,000)	0	30,000	0	(12,500)	(12,500)	39,750	04/01/2025	6FE
69355D AC 1	PPM CLO, LTD 2018-1 B1 4.661% 07/15/31	D	09/18/2020	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	129,343	07/15/2031	1FE
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0	D	08/01/2020	Redemption	100,000	55,000	55,000	55,206	55,165	0	(20)	0	(20)	0	55,145	0	(145)	(145)	3,369	08/01/2025	4FE
90261X GD 8	UBS AG STAMFORD CT 4.875% 08/04/20	D	08/04/2020	Maturity		500,000	500,000	503,625	500,265	0	(265)	0	(265)	0	500,000	0	0	0	24,375	08/04/2020	1FE
92325Q AE 7	Venture CDO Ltd 2018-32A A2BF CLO 4.25	D	08/12/2020	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	104,346	07/15/2031	1FE
F5309# AC 1	IPSOS 5.180% 09/28/20	D	09/28/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,600	09/28/2020	2PL
G2163# AH 1	COOKSON PLC 4.970% 12/16/20	D	08/27/2020	Redemption	100,000	2,000,000	2,000,000	2,000,000	2,000,504	0	(238)	0	(238)	0	2,000,266	0	(266)	(266)	121,130	12/16/2020	2PL
G9224* AE 4	UNITED DRUG FINANCE LIMITED SERIES B 5	D	09/07/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,500	09/07/2020	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	09/30/2020	Redemption	100,000	37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,969	11/30/2033	3PL
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0	D	07/12/2020	Redemption	100,000	12,889	12,889	12,889	12,889	0	0	0	0	0	12,889	0	0	0	557	01/12/2034	1FE
Q5516* AC 2	LEIGHTON FINANCE (USA) PTY LTD GURANTD S	D	07/21/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	57,800	07/21/2020	2
3899999	Total - Bonds - Industrial and Miscellaneous					55,445,509	56,918,502	55,297,301	53,169,353	834	2,473	985,000	(981,693)	0	55,356,059	0	(98,356)	(98,356)	2,205,372	XXX	XXX
8399997	Total - Bonds - Part 4					60,999,143	62,472,136	61,035,546	58,771,366	834	(46,129)	985,000	(1,030,295)	0	60,909,470	0	(98,132)	(98,132)	2,363,833	XXX	XXX
8399999	Total - Bonds					60,999,143	62,472,136	61,035,546	58,771,366	834	(46,129)	985,000	(1,030,295)	0	60,909,470	0	(98,132)	(98,132)	2,363,833	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					60,999,143	XXX	61,035,546	58,771,366	834	(46,129)	985,000	(1,030,295)	0	60,909,470	0	(98,132)	(98,132)	2,363,833	XXX	XXX

QE05.5

# OHIO NATIONAL LIFE ASSURANCE CORPORATION

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year 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)
<b>Purchased Options - Hedging Other - Call Options and Warrants</b>																						
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	2,995.68	154,374	0	0	305,724		305,724	26,390	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 Merr.....	11/18/2019.....	11/13/2020.....	808	2,521,300	3,120.46	157,924	0	0	234,546		234,546	25,797	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	3,168.80	269,245	0	0	365,274		365,274	67,788	0	0	0	0		0/0
S&P 500 1/15/2021 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	3,289.29	0	332,905	0	386,252		386,252	53,346	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 Merr.....	02/19/2020.....	02/12/2021.....	855	2,891,017	3,380.16	0	172,255	0	164,461		164,461	(7,794)	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	2,711.02	0	207,052	0	688,394		688,394	481,342	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 Merr.....	04/16/2020.....	04/15/2021.....	1,812	5,042,919	2,783.36	0	562,448	0	1,186,651		1,186,651	624,203	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 Merr.....	05/18/2020.....	05/14/2021.....	1,060	3,034,119	2,863.70	0	352,057	0	635,174		635,174	283,118	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	3,066.59	0	365,939	0	508,329		508,329	142,390	0	0	0	0		0/0
S&P 500 7/15/2021 Strike @ 3226.56 7846L\$164.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Merr.....	07/16/2020.....	07/15/2021.....	1,463	4,719,005	3,226.56	0	393,056	0	522,862		522,862	129,807	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3372.85 7846L\$166.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Merr.....	08/18/2020.....	08/13/2021.....	1,552	5,234,090	3,372.85	0	438,646	0	429,777		429,777	(8,869)	0	0	0	0		0/0
S&P 500 9/15/2021 Strike @ 3401.2 7846L\$168.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Merr.....	09/16/2020.....	09/15/2021.....	1,512	5,143,295	3,401.20	0	449,192	0	408,220		408,220	(40,972)	0	0	0	0		0/0
0159999999	Total-Purchased Options-Hedging Other-Call Options and Warrants.....									581,543	3,273,551	0	5,835,666	XXX	5,835,666	1,776,546	0	0	0	0	XXX	XXX
0219999999	Total-Purchased Options-Hedging Other.....									581,543	3,273,551	0	5,835,666	XXX	5,835,666	1,776,546	0	0	0	0	XXX	XXX
<b>Total Purchased Options</b>																						
0439999999	Total-Purchased Options-Call Options and Warrants.....									581,543	3,273,551	0	5,835,666	XXX	5,835,666	1,776,546	0	0	0	0	XXX	XXX
0499999999	Total-Purchased Options.....									581,543	3,273,551	0	5,835,666	XXX	5,835,666	1,776,546	0	0	0	0	XXX	XXX
<b>Written Options - Hedging Other - Call Options and Warrants</b>																						
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	3,317.72	(32,832)	0	0	(72,991)		(72,991)	25,535	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 Merr.....	11/18/2019.....	11/13/2020.....	808	2,792,341	3,455.91	(33,891)	0	0	(55,939)		(55,939)	(943)	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	3,509.45	(59,326)	0	0	(105,051)		(105,051)	(32,465)	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	3,618.22	0	(71,164)	0	(109,321)		(109,321)	(38,157)	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 Merr.....	02/19/2020.....	02/12/2021.....	855	3,180,122	3,718.18	0	(37,676)	0	(42,762)		(42,762)	(5,087)	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	2,982.12	0	(93,715)	0	(473,086)		(473,086)	(379,371)	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 Merr.....	04/16/2020.....	04/15/2021.....	1,812	5,547,219	3,061.70	0	(301,040)	0	(793,799)		(793,799)	(492,758)	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 Merr.....	05/18/2020.....	05/14/2021.....	1,060	3,314,772	3,128.59	0	(186,604)	0	(425,686)		(425,686)	(239,083)	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	3,350.25	0	(186,024)	0	(298,337)		(298,337)	(112,313)	0	0	0	0		0/0
S&P 500 7/15/2021 Strike @ 3525.94 7846S\$164.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Merr.....	07/16/2020.....	07/15/2021.....	1,463	5,156,864	3,525.94	0	(170,178)	0	(268,244)		(268,244)	(98,066)	0	0	0	0		0/0
S&P 500 8/13/2021 Strike @ 3685.54 7846S\$166.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Merr.....	08/18/2020.....	08/13/2021.....	1,552	5,719,332	3,685.54	0	(187,172)	0	(193,088)		(193,088)	(5,916)	0	0	0	0		0/0
S&P 500 9/15/2021 Strike @ 3716.72 7846S\$168.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.....	Bank of America Merr.....	09/16/2020.....	09/15/2021.....	1,512	5,620,424	3,716.72	0	(207,029)	0	(184,509)		(184,509)	22,520	0	0	0	0		0/0
0649999999	Total-Written Options-Hedging Other-Call Options and Warrants.....									(126,049)	(1,440,601)	0	(3,022,814)	XXX	(3,022,814)	(1,356,104)	0	0	0	0	XXX	XXX
0709999999	Total-Written Options-Hedging Other.....									(126,049)	(1,440,601)	0	(3,022,814)	XXX	(3,022,814)	(1,356,104)	0	0	0	0	XXX	XXX
<b>Total Written Options</b>																						
0929999999	Total-Written Options-Call Options and Warrants.....									(126,049)	(1,440,601)	0	(3,022,814)	XXX	(3,022,814)	(1,356,104)	0	0	0	0	XXX	XXX
0989999999	Total-Written Options.....									(126,049)	(1,440,601)	0	(3,022,814)	XXX	(3,022,814)	(1,356,104)	0	0	0	0	XXX	XXX
<b>Totals</b>																						
1709999999	Total-Hedging Other.....									455,494	1,832,950	0	2,812,853	XXX	2,812,853	420,443	0	0	0	0	XXX	XXX
1759999999	TOTAL.....									455,494	1,832,950	0	2,812,853	XXX	2,812,853	420,443	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		
<b>NAIC 1 Designation</b>											
GOLDMAN SACHS..... W22LROWP2IHZNBB6K528	Y.....	Y.....	.....0	.....1,195,186	.....0	.....1,195,186	.....1,195,186	.....0	.....1,195,186	.....0	.....0
BANK OF AMERICA MERRILL LYNCH..... EYKN6V0ZCB8VD9IULB80..	Y.....	Y.....	.....0	.....1,617,667	.....0	.....1,617,667	.....1,617,667	.....0	.....1,617,667	.....0	.....0
0299999999. Total NAIC 1 Designation.....			.....0	.....2,812,853	.....0	.....2,812,853	.....2,812,853	.....0	.....2,812,853	.....0	.....0
0999999999. Gross Totals.....			.....0	.....2,812,853	.....0	.....2,812,853	.....2,812,853	.....0	.....2,812,853	.....0	.....0
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....2,812,853	.....0						

QE08

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

**Sch. DB - Pt. E**  
**NONE**

# OHIO NATIONAL LIFE ASSURANCE CORPORATION

## SCHEDULE DL - PART 1

### SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation and Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>Industrial &amp; Miscellaneous (Unaffiliated) - Issuer Obligations</b>								
06370R 5M 7	BANK OF MONTREAL CHICAGO.....			C.....	1.....	750,263	750,000	11/10/2020.....
40435R FE 6	HSBC BANK USA NA.....			C.....	1.....	1,000,330	1,000,000	11/04/2020.....
89114N EU 5	TORONTO DOMINION BANK NY.....			C.....	1.....	750,268	750,000	01/04/2021.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					2,500,861	2,500,000	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....					2,500,861	2,500,000	XXX
<b>Totals</b>								
6399999	Total - Issuer Obligations.....					2,500,861	2,500,000	XXX
7099999	Subtotal - Bonds.....					2,500,861	2,500,000	XXX
<b>Short-Term Invested Assets (Schedule DA Type)</b>								
000000 00 0	BANK OF AMERICA NA.....			C.....		1,000,027	1,000,000	01/08/2021.....
000000 00 0	BANK OF NOVA SCOTIA HOUS.....			C.....		1,000,068	1,000,000	10/13/2020.....
000000 00 0	CAFCO LLC.....			C.....		599,993	599,985	10/05/2020.....
000000 00 0	CAFCO LLC.....			C.....		399,948	399,916	11/10/2020.....
000000 00 0	CANADIAN IMP BK COMM NY.....			C.....		500,126	500,000	08/04/2021.....
000000 00 0	CA IMPERIAL BK OF COMM.....			C.....		499,986	499,976	10/09/2020.....
000000 00 0	COMMONWEALTH BK AUSTR NY.....			C.....		500,066	500,000	01/21/2021.....
000000 00 0	COMMONWEALTH BK AUSTRALI.....			C.....		750,011	750,000	10/08/2020.....
000000 00 0	COOPERAT RABOBANK UA/NY.....			C.....		500,058	500,000	11/12/2020.....
000000 00 0	CREDIT AGRICOLE CIB NY.....			C.....		1,000,118	1,000,000	10/27/2020.....
000000 00 0	CREDIT SUISSE NEW YORK.....			C.....		750,123	750,000	11/18/2020.....
000000 00 0	FAIRWAY FINANCE CORP.....			C.....		500,095	500,000	11/16/2020.....
000000 00 0	FMS WERTMANAGEMENT.....			C.....		499,912	499,848	12/01/2020.....
000000 00 0	FMS WERTMANAGEMENT.....			C.....		299,840	299,805	01/26/2021.....
000000 00 0	FMS WERTMANAGEMENT.....			C.....		499,660	499,614	02/17/2021.....
000000 00 0	GLENCOVE FUNDING LLC.....			C.....		500,000	500,000	12/29/2020.....
000000 00 0	ING (US) FUNDING LLC.....			C.....		500,428	500,000	02/02/2021.....
000000 00 0	JP MORGAN SECURITIES LLC.....			C.....		1,000,095	1,000,000	10/20/2020.....
000000 00 0	NRW.BANK.....			C.....		399,964	399,945	10/28/2020.....
000000 00 0	NATIONAL AUSTRALI BANK L.....			C.....		500,281	500,000	02/19/2021.....
000000 00 0	NATIONAL AUSTRALIA BANK LIMITED.....			C.....		250,168	250,000	03/19/2021.....
000000 00 0	NATIONAL AUSTRALIA BANK.....			C.....		342,502	342,585	07/12/2021.....
000000 00 0	NEDERLANDSE WATERSCHAPS.....			C.....		399,919	399,889	11/24/2020.....
000000 00 0	NEW YORK LIFE GLOBAL FDG.....			C.....		302,601	302,687	01/28/2021.....
000000 00 0	ROYAL BANK OF CANADA.....			C.....		551,172	551,251	04/30/2021.....
000000 00 0	SUNCORP METWAY LTD.....			C.....		299,700	299,743	01/19/2021.....
000000 00 0	SUNCORP METWAY LTD.....			C.....		299,520	299,722	03/09/2021.....
000000 00 0	SVENSKA HANDELSBANKEN AB.....			C.....		500,329	500,000	03/19/2021.....
000000 00 0	TOTAL CAPITAL CANADA LTD.....			C.....		499,979	499,934	10/20/2020.....
000000 00 0	TOYOTA FINANCE AUSTRALIA.....			C.....		1,000,041	1,000,000	10/23/2020.....
000000 00 0	UBS AG LONDON.....			C.....		750,009	750,000	10/07/2020.....
000000 00 0	WESTPAC BANKING CORP.....			C.....		500,262	500,021	05/28/2021.....
000000 00 0	BNP PARIBAS SA REOENT.....			C.....		1,000,000	1,000,000	11/04/2020.....
000000 00 0	BOFA SECURITIES INC. REOENT.....			C.....		1,000,000	1,000,000	11/04/2020.....
000000 00 0	JP MORGAN SECURITIES LLC REOENT 0.4359%.....			C.....		500,000	500,000	11/04/2020.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....					20,397,001	20,394,921	XXX
<b>Cash Equivalents (Schedule E Part 2 Type)</b>								
0020P2 M2 9	ASB FINANCE LTD LONDON.....			C.....		249,955	249,923	12/02/2020.....
05252A CY 5	AUST & NZ BANKING GROUP.....			C.....		400,133	400,142	11/09/2020.....
06050T MQ 2	BANK OF AMERICA NA.....			C.....		500,013	500,022	10/06/2020.....
06367B GV 5	BANK OF MONTREAL CHICAGO.....			C.....		1,000,132	1,000,142	11/19/2020.....
13606B 6W 1	CANADIAN IMP BK COMM NY.....			C.....		500,203	500,177	10/08/2020.....
13606C GV 0	CANADIAN IMP BK COMM NY.....			C.....		999,987	1,000,000	10/27/2020.....
23328A S2 1	DZ BANK NY.....			C.....		500,028	499,990	12/11/2020.....
2332K0 K8 4	DNB BANK ASA.....			C.....		999,978	999,981	10/08/2020.....
26820R KE 2	DZ BANK AG NY.....			C.....		749,980	749,957	10/14/2020.....
30229A K5 7	EXXON MOBIL CORP.....			C.....		499,994	499,996	10/05/2020.....
30229A KE 8	EXXON MOBIL CORP.....			C.....		999,965	999,957	10/14/2020.....
34411G L6 1	FMS WERTMANAGEMENT.....			C.....		499,953	499,925	11/06/2020.....
38346L KE 5	GOTHAM FUNDING CORP.....			C.....		499,977	499,978	10/14/2020.....
54316T K1 9	LONGSHIP FUNDING LLC.....			C.....		499,998	500,000	10/01/2020.....
54316T K5 0	LONGSHIP FUNDING LLC.....			C.....		499,990	499,992	10/05/2020.....
54316T KM 3	LONGSHIP FUNDING LLC.....			C.....		999,914	999,922	10/21/2020.....
57576J KN 1	MASSACHUSETTS MUTUAL LIF.....			C.....		999,952	999,936	10/22/2020.....
60710A HJ 4	MIZUHO BANK LTD/NY.....			C.....		500,000	500,000	10/01/2020.....
62939L K6 5	NRW.BANK.....			C.....		499,994	499,990	10/06/2020.....
62939L K8 1	NRW.BANK.....			C.....		499,987	499,988	10/08/2020.....
62939L L9 8	NRW.BANK.....			C.....		999,867	999,859	11/09/2020.....
63254G MT 9	NATIONAL AUSTRALI BANK L.....			C.....		800,226	800,324	12/09/2020.....
63743C K6 9	NATIONAL RURAL UTILITIES.....			C.....		1,199,982	1,199,985	10/06/2020.....
63743C K8 5	NATIONAL RURAL UTILITIES.....			C.....		999,980	999,983	10/08/2020.....
63975U K5 0	NEDERLANDSE WATERSCHAPS.....			C.....		499,994	499,992	10/05/2020.....
63975U KT 8	NEDERLANDSE WATERSCHAPS.....			C.....		999,911	999,899	10/27/2020.....
67983T KS 4	OLD LINE FUNDING LLC.....			C.....		399,960	399,969	10/26/2020.....
69372A K2 7	PACCAR FINANCIAL CORP.....			C.....		749,996	749,998	10/02/2020.....
83050P LC 1	SKANDINAV ENSKILDA BK NY.....			C.....		500,002	500,000	10/01/2020.....
83050T K1 8	SKANDINAV ENSKILDA BANK.....			C.....		899,997	900,000	10/01/2020.....

# 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
86959R CR 9	SVENSKA HANDELSBANKEN NY.....	C.....		500,035	500,059	10/15/2020.....
86959R CW 8	SVENSKA HANDELSBANKEN NY.....	C.....		1,000,968	1,000,899	10/19/2020.....
89119A K2 3	TORONTO DOMINION BANK.....	C.....		999,995	999,997	10/02/2020.....
89119A K5 6	TORONTO DOMINION BANK.....	C.....		749,991	749,991	10/05/2020.....
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST.....	C.....		2,763,873	2,763,873	.....
8AMMF0 AK 7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION.....	C.....		1,156,843	1,156,843	.....
CR3853 09 8	BNP PARIBAS SA REPONT 0.27% 10/1/2020.....	C.....		1,000,000	1,000,000	10/01/2020.....
CR5011 76 0	BNP PARIBAS SA REPO 0.08% 10/1/2020.....	C.....		4,000,000	4,000,000	10/01/2020.....
CR5239 96 5	HSBC SECURITIES (USA) INC REPONT 0.18%.....	C.....		500,000	500,000	10/01/2020.....
CR5334 21 2	HSBC SECURITIES (USA) INC REPO 0.06% 10.....	C.....		4,000,000	4,000,000	10/01/2020.....
CR5951 03 1	BOFA SECURITIES INC. REPO 0.08% 10/1/20.....	C.....		4,000,000	4,000,000	10/01/2020.....
CR6497 33 1	ING FINANCIAL MARKETS LLC REPONT 0.18%.....	C.....		500,000	500,000	10/01/2020.....
CR9142 43 9	NATIXIX SA/NEW YORK NY.....	C.....		2,000,000	2,000,000	10/01/2020.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			44,121,753	44,121,689	XXX
9999999	Totals.....			67,019,615	67,016,610	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(7,062,769) Book/Adjusted Carrying Value \$.....(7,063,379)
2. Average balance for the year: Fair Value \$.....58,837,987 Book/Adjusted Carrying Value \$.....58,847,063
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....67,016,610 NAIC 2: \$.....0 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	
<b>Open Depositories</b>								
Key Bank..... Cincinnati, OH.....	.....	.....0.000	.....0	.....0	.....27,671,043	.....21,579,046	.....16,480,118	XXX
Fifth Third Bank..... Cincinnati, OH.....	.....	.....0.000	.....0	.....0	.....33,820,642	.....21,949,818	.....30,004,436	XXX
US Bank..... Cincinnati, OH.....	.....	.....0.000	.....0	.....0	.....(9,037,257)	.....(10,876,472)	.....(11,414,289)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....52,454,428	.....32,652,392	.....35,070,265	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....52,454,428	.....32,652,392	.....35,070,265	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....52,454,428	.....32,652,392	.....35,070,265	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
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**NONE**

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