



QUARTERLY STATEMENT

As of March 31, 2021

of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704
(Current Period) (Prior Period)

NAIC Company Code..... 89206

Employer's ID Number..... 31-0962495

Organized under the Laws of OH

State of Domicile or Port of Entry OH

Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... June 26, 1979

Commenced Business..... August 22, 1979

Statutory Home Office

One Financial Way .. Cincinnati .. OH .. US .. 45242
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office

One Financial Way .. Cincinnati .. OH .. US .. 45242
(Street and Number) (City or Town, State, Country and Zip Code)

513-794-6100
(Area Code) (Telephone Number)

Mail Address

Post Office Box 237 .. Cincinnati .. OH .. US .. 45201
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records

One Financial Way .. Cincinnati .. OH .. US .. 45242
(Street and Number) (City or Town, State, Country and Zip Code)

513-794-6100-6015
(Area Code) (Telephone Number)

Internet Web Site Address

N/A

Statutory Statement Contact

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(Name)
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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 & Chief Financial Officer
John Andrew DelPozzo	Senior Vice President	Michael Joseph DeWeirdt	Senior Vice President & Chief Product Officer
Paul Gerard	Senior Vice President & Chief Investment Officer	Kristal Elaine Hambrick	Executive Vice President & Chief Risk 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	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)	(Signature)	(Signature)
Barbara Ann Turner	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President & Chief Operating Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This 11th day of May, 2021

a. Is this an original filing?

b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []

Darlene Cook, Notary Public
Expires on February 17, 2025

OHIO NATIONAL LIFE ASSURANCE CORPORATION
ASSETS

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds.....	1,883,492,234	0	1,883,492,234	1,748,744,157
2. Stocks:				
2.1 Preferred stocks.....	2,000,000	0	2,000,000	2,000,000
2.2 Common stocks.....	19,695,208	0	19,695,208	9,260,549
3. Mortgage loans on real estate:				
3.1 First liens.....	388,294,384	0	388,294,384	398,099,955
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 (\$....215,513), cash equivalents (\$.....0) and short-term investments (\$.....0).....	215,513	0	215,513	57,511,104
6. Contract loans (including \$.....0 premium notes).....	122,561,401	0	122,561,401	122,742,394
7. Derivatives.....	3,860,727	0	3,860,727	3,776,708
8. Other invested assets.....	30,362,880	0	30,362,880	26,298,493
9. Receivables for securities.....	70,813	0	70,813	4,553
10. Securities lending reinvested collateral assets.....	86,404,932	0	86,404,932	86,920,419
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	2,536,958,092	0	2,536,958,092	2,455,358,332
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	18,226,346	0	18,226,346	17,113,103
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	8,156,773	0	8,156,773	10,545,120
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	112,184,894	0	112,184,894	117,364,423
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	16,560,365	4,246	16,556,119	17,181,289
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	568,590	0	568,590	567,322
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	71,602,622	43,803,215	27,799,407	29,106,022
19. Guaranty funds receivable or on deposit.....	1,956,289	0	1,956,289	1,983,842
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.....	2,404,197	0	2,404,197	90,080,957
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	66,887	0	66,887	77,060
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	2,768,685,055	43,807,461	2,724,877,594	2,739,377,470
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	301,853,060	0	301,853,060	293,200,671
28. Total (Lines 26 and 27).....	3,070,538,115	43,807,461	3,026,730,654	3,032,578,141

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.....	66,887	0	66,887	75,060
2502. State taxes recoverable.....	0	0	0	2,000
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).....	66,887	0	66,887	77,060

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 \$.....2,104,019,273 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,104,019,273	2,099,372,467
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	85,486,594	84,296,379
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	104,734,248	107,819,676
4. Contract claims:		
4.1 Life.....	21,622,908	23,200,182
4.2 Accident and health.....	844,902	885,687
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 \$....319,914 accident and health premiums.....	1,313,989	800,728
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 \$....8,777,043 assumed and \$....4,852,082 ceded.....	13,629,124	19,672,831
9.4 Interest Maintenance Reserve.....	20,633,046	21,512,931
10. Commissions to agents due or accrued - life and annuity contracts \$....3,541,953, accident and health \$....226,082 and deposit-type contract funds \$.....0.....	3,768,035	4,566,860
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,659,104	1,648,153
13. Transfers to Separate Accounts due or accrued (net) (including \$....1,541,470 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	1,541,470	1,434,865
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,430,165	5,666,600
15.1 Current federal and foreign income taxes, including \$....38,573 on realized capital gains (losses).....	2,400,835	1,745,677
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,407,450	3,310,198
17. Amounts withheld or retained by reporting entity as agent or trustee.....	1,598,961	3,506,250
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	996,126	3,391,719
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.....	18,960,848	17,648,447
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.....	13,557,242	7,117,459
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.....	7,125,168	11,085,140
24.10 Payable for securities lending.....	86,404,932	86,920,419
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	1,031,589	1,028,539
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,498,166,009	2,506,631,207
27. From Separate Accounts statement.....	301,853,060	293,200,672
28. Total liabilities (Lines 26 and 27).....	2,800,019,069	2,799,831,879
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).....	129,135,296	135,169,971
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).....	217,111,582	223,146,257
38. Totals of Lines 29, 30 and 37.....	226,711,587	232,746,262
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,026,730,656	3,032,578,141

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	1,031,589	1,028,539
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).....	1,031,589	1,028,539
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.....	39,555,973	40,715,372	136,202,536
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	24,933,310	26,075,724	103,091,454
4. Amortization of Interest Maintenance Reserve (IMR).....	1,201,963	479,571	3,483,849
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	10,331,388	10,736,022	51,132,681
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.....	383,648	338,366	1,370,262
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	5,994,967	6,019,958	23,531,623
9. Totals (Lines 1 to 8.3).....	82,401,249	84,365,013	318,812,405
10. Death benefits.....	26,420,654	20,099,540	85,628,084
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	5,000
12. Annuity benefits.....	591,475	934,990	2,535,379
13. Disability benefits and benefits under accident and health contracts.....	3,158,610	2,576,893	10,865,454
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	14,386,650	20,634,040	75,773,892
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	886,984	1,005,413	4,269,824
18. Payments on supplementary contracts with life contingencies.....	15,252	22,438	57,639
19. Increase in aggregate reserves for life and accident and health contracts.....	5,837,014	388,461	6,552,410
20. Totals (Lines 10 to 19).....	51,296,639	45,661,775	185,687,682
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	10,324,064	11,824,631	42,855,489
22. Commissions and expense allowances on reinsurance assumed.....	3,387	5,033	19,029
23. General insurance expenses and fraternal expenses.....	13,189,089	15,169,699	56,840,961
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	4,008,352	3,766,425	13,278,814
25. Increase in loading on deferred and uncollected premiums.....	5,668,469	13,027,859	12,386,914
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(1,425,537)	(4,752,543)	(10,016,077)
27. Aggregate write-ins for deductions.....	(993,811)	588,728	4,381,128
28. Totals (Lines 20 to 27).....	82,070,652	85,291,607	305,433,940
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	330,597	(926,594)	13,378,465
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).....	330,597	(926,594)	13,378,465
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	616,618	1,006,458	(268,475)
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).....	(286,021)	(1,933,052)	13,646,940
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$....(47,043) (excluding taxes of \$....85,616 transferred to the IMR).....	581,962	(1,258,492)	(3,078,019)
35. Net income (Line 33 plus Line 34).....	295,941	(3,191,544)	10,568,921
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	232,746,262	257,442,889	257,442,890
37. Net income (Line 35).....	295,941	(3,191,544)	10,568,921
38. Change in net unrealized capital gains (losses) less capital gains tax of \$....(72,978).....	64,058	(1,650,953)	514,454
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	2,230,215	3,263,539	4,537,324
41. Change in nonadmitted assets.....	(3,614,054)	(4,762,177)	(7,585,109)
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(1,312,401)	1,838,131	(39,418)
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.....	0	0	(12,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(3,698,434)	(4,889,408)	(20,692,800)
54. Net change in capital and surplus (Lines 37 through 53).....	(6,034,675)	(9,392,412)	(24,696,628)
55. Capital and surplus as of statement date (Lines 36 + 54).....	226,711,587	248,050,477	232,746,262
DETAILS OF WRITE-INS			
08.301. COI Charges.....	2,475,455	2,686,643	10,407,345
08.302. Surrender Charges.....	2,280,230	2,137,670	8,911,159
08.303. Reinsurance Ceded Trails.....	1,150,925	1,138,379	4,572,456
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	88,357	57,266	(359,337)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	5,994,967	6,019,958	23,531,623
2701. Health Surrender Benefits.....	894,665	641,022	2,747,032
2702. Fines and Penalties.....	0	0	5,521
2703. Miscellaneous Expense.....	(1,888,476)	(52,294)	1,628,575
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).....	(993,811)	588,728	4,381,128
5301. Prior period adjustment.....	0	0	758,585
5302. Deferred Coinsurance Gain.....	(3,698,434)	(4,889,408)	(21,451,385)
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).....	(3,698,434)	(4,889,408)	(20,692,800)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	41,552,520	48,635,806	139,714,021
2. Net investment income.....	24,267,310	25,800,386	105,163,280
3. Miscellaneous income.....	7,104,958	7,323,358	35,139,639
4. Total (Lines 1 through 3).....	72,924,788	81,759,550	280,016,940
5. Benefit and loss related payments.....	45,292,458	68,328,405	158,088,584
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,532,142)	(4,860,265)	(10,710,907)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	29,553,587	32,788,240	116,249,165
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	33	358,993	1,545,860
10. Total (Lines 5 through 9).....	73,313,936	96,615,373	265,172,702
11. Net cash from operations (Line 4 minus Line 10).....	(389,148)	(14,855,823)	14,844,238
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	83,191,205	61,464,105	435,108,523
12.2 Stocks.....	70,815	0	0
12.3 Mortgage loans.....	19,355,571	10,233,958	50,171,666
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	779,126	12,377,352
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	102,617,591	72,477,189	497,657,540
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	218,120,620	45,592,688	368,128,918
13.2 Stocks.....	10,479,739	0	2,647,194
13.3 Mortgage loans.....	9,550,000	8,190,000	12,050,634
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	4,081,010	0	2,098,304
13.6 Miscellaneous applications.....	4,149,108	2,477,270	937,265
13.7 Total investments acquired (Lines 13.1 to 13.6).....	246,380,477	56,259,958	385,862,315
14. Net increase or (decrease) in contract loans and premium notes.....	(180,993)	1,313,646	(2,187,445)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(143,581,893)	14,903,585	113,982,670
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(3,580,701)	125,064	(1,732,115)
16.5 Dividends to stockholders.....	0	0	12,000,000
16.6 Other cash provided (applied).....	90,256,151	24,561,486	(55,715,618)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	86,675,450	24,686,550	(69,447,733)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(57,295,591)	24,734,312	59,379,175
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	57,511,103	(1,868,073)	(1,868,073)
19.2 End of period (Line 18 plus Line 19.1).....	215,512	22,866,239	57,511,103

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

20.0001	Change in securities lending collateral.....	(515,487)	24,537,996	(12,840,432)
20.0002	Amortization of deferred gain on reinsurance agreements.....	(3,698,435)	(4,889,410)	(21,451,385)
20.0003	Interest Credited Fas 97.....	(496,131)	0	(2,611,788)

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.....	93,463,691	88,178,885	378,944,925
3. Ordinary individual annuities.....	43,069	14,591	60,561
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.....	10,315,614	9,087,432	39,293,173
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal (Lines 1 through 10).....	103,822,374	97,280,908	418,298,659
12. Fraternal (Fraternal Benefit Societies Only).....	0	0	0
13. Subtotal (Lines 11 through 12).....	103,822,374	97,280,908	418,298,659
14. Deposit-type contracts.....	15,257,609	1,953,451	25,669,898
15. Total (Lines 13 and 14).....	119,079,983	99,234,359	443,968,557

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 March 31, 2021 and December 31, 2020 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	March 31, 2021	December 31, 2020
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 295,941	\$ 10,568,921
(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	\$ 295,941	\$ 10,568,921
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 226,711,587	\$ 232,746,262
(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	\$ 226,711,587	\$ 232,746,262

- 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

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
12668A MN 2	\$ 787,171	\$ 707,702	\$ 79,469	\$ 707,702	\$ 780,091	03/31/2021
Total			\$ 79,469			

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	1,249,775
	2. 12 Months or Longer	\$	31,435
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$	47,855,170
	2. 12 Months or Longer	\$	611,253

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received	
b. The fair value of that collateral and of the portion of that collateral that it has sold or pledged	\$ 86,406,442

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

R. Reporting Entity's Share of Cash Pool by Asset Type - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

A. Derivatives Under SSAP No. 86 – Derivatives	
(8) Total Premium Costs for Contracts - NONE	
B. Derivatives under SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees	
(2) Recognition of Gains/Losses and Deferred Assets and Liabilities	
a. Scheduled Amortization - NONE	
b. Total Deferred Balance - NONE	
c. Reconciliation of Amortization - 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 March 31, 2021 and December 31, 2020. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.	

NOTES TO FINANCIAL STATEMENTS

- (2) FHLB Capital Stock
- a. Aggregate Totals
1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,797,710	4,797,710	0
(c) Activity Stock	4,075,000	4,075,000	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 8,872,710	\$ 8,872,710	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,001,997	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,797,710	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

- 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

- (3) Collateral Pledged to FHLB
- a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 152,718,850	\$ 145,444,416	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	152,718,850	145,444,416	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	\$ 162,307,449	\$ 153,043,958	\$ 100,000,000

- b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 160,263,581	\$ 151,312,060	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	160,263,581	151,312,060	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	\$ 181,381,130	\$ 171,393,814	\$ 100,000,000

- (4) Borrowing from FHLB
- a. Amount as of the Reporting Date
1. Current Year to Date

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

NOTES TO FINANCIAL STATEMENTS

2. Prior Year

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

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

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

c. FHLB – Prepayment Obligations

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

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

A. (4) Components of Net Periodic Benefit Cost - NONE

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

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

A. Contingent Commitments

- (2) Detail of other contingent commitments
The company has committed to fund mortgage loans in the amount of \$6,850,000, bonds in the amount of \$8,147,000 and has no other material contingent commitments.
- In January 2021, The Ohio National Life Insurance Company ("ONLIC"), the Company's parent company, became an investor and limited partner in Crescent Direct Lending III LP. The fund is structured as a combination of 20% limited partnership interests and 80% notes and specifies a three year investment period. The Company has committed up to \$10,000,000 to the fund over the three year investment period. To date, the Company has not invested any funds related to this commitment.

Note 15 – Leases

No significant changes

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

No significant changes

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

- B. (2) Servicing Assets and Servicing Liabilities - NONE
- (4) (b) Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales - NONE
- C. Wash Sales - NONE

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

No significant changes

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

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Cash & Cash equivalents	\$ 215,513	\$ 0	\$ 0	\$ 0	\$ 215,513
Securities lending collateral	\$ 0	\$ 86,406,442	\$ 0	\$ 0	\$ 86,406,442
Bonds: Industrial & Miscellaneous	\$ 0	\$ 187,891	\$ 0	\$ 0	\$ 187,891
Common stock: Industrial & Miscellaneous	\$ 0	\$ 18,896,004	\$ 799,204	\$ 0	\$ 19,695,208
Equity call Options	\$ 0	\$ 3,860,727	\$ 0	\$ 0	\$ 3,860,727
Separate account assets	\$ 301,853,060	\$ 0	\$ 0	\$ 0	\$ 301,853,060
Total	\$ 302,068,573	\$ 109,351,064	\$ 799,204	\$ 0	\$ 412,218,841
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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

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	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common stock: Industrial & Miscellaneous	\$ 772,803	\$ 0	\$ 0	\$ 0	\$ 26,400	\$ 0	\$ 0	\$ 0	\$ 0	\$ 799,203
Total	\$ 772,803	\$ 0	\$ 0	\$ 0	\$ 26,400	\$ 0	\$ 0	\$ 0	\$ 0	\$ 799,203
b. Liabilities										
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

- (3) Policies when Transfers Between Levels are Recognized - NONE
- (4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
- Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

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

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

- Level 1 – Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.
- Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, unaffiliated surplus notes, 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

NOTES TO FINANCIAL STATEMENTS

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	\$1,961,948,128	\$1,883,492,234	\$ 4,349,118	\$1,948,465,702	\$ 9,133,308	\$ 0	\$ 0
Cash & Cash equivalents	\$ 215,513	\$ 215,513	\$ 215,513	\$ 0	\$ 0	\$ 0	\$ 0
Common stock non-affiliate	\$ 19,695,208	\$ 19,695,208	\$ 0	\$ 18,896,004	\$ 799,204	\$ 0	\$ 0
Preferred stock	\$ 2,148,800	\$ 2,000,000	\$ 0	\$ 2,148,800	\$ 0	\$ 0	\$ 0
Mortgage Loan	\$ 411,615,013	\$ 388,294,384	\$ 0	\$ 0	\$ 411,615,013	\$ 0	\$ 0
Securities lending collateral	\$ 86,406,442	\$ 86,404,932	\$ 0	\$ 86,406,442	\$ 0	\$ 0	\$ 0
Other Invested Assets - Surplus Notes	\$ 33,217,553	\$ 30,362,880	\$ 0	\$ 33,217,553	\$ 0	\$ 0	\$ 0
Derivatives- call options	\$ 3,860,727	\$ 3,860,727	\$ 0	\$ 3,860,727	\$ 0	\$ 0	\$ 0
Separate account assets	\$ 301,853,060	\$ 301,853,060	\$ 301,853,060	\$ 0	\$ 0	\$ 0	\$ 0
Separate account liabilities	\$ (301,853,060)	\$ (301,853,060)	\$ (301,853,060)	\$ 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 risk associated with the ongoing Coronavirus "COVID-19" pandemic. Depending on the scope, severity and duration of the crisis, the Company could experience potential disruptions to business operations resulting from quarantines of employees, policyholders, or its distribution. Further, new and potentially unforeseen risks beyond those described above may arise as a result of the COVID-19 pandemic and the actions taken by governmental and regulatory authorities to mitigate its impact. Even after the crisis subsides, it is possible that the U.S. and other major economies will experience a prolonged recession or a prolonged economic recovery, in which event the Company's businesses, results of operations and financial condition could be materially and adversely affected. Deterioration of economic conditions, geopolitical tensions or weakening in global capital markets may materially affect the Company's businesses, results of operations, financial condition and liquidity.

The Company has business continuity plans in place to attempt to mitigate the risk posed to business operations by disruptive incidents such as these. The Company is continuing to monitor the potential long-term impact of the crisis to its operations and financial condition.

Acquisition of Ohio National Mutual Holdings, Inc. ("ONMH")

On March 22, 2021, the Board of ONMH unanimously approved an agreement to enter into a strategic transaction with Constellation Insurance Holdings, Inc. ("Constellation") whereby Constellation will acquire ONMH. The agreement was signed on March 22, 2021. ONMH is the Company's upstream parent company.

ONMH entered into the transaction to strengthen its financial position, enhance its market position, and enable it to become a stronger, more responsive and innovative financial services company. Constellation will build off ONMH's strengths and infrastructure to grow its insurance business going forward.

The transaction will be structured as a sponsored demutualization, which means ONMH will convert to a stock company and will be indirectly owned by Constellation upon closing of the transaction. The conversion requires a vote by eligible members as well as regulatory review and approval. Eligible members will be compensated for the extinguishment of their membership interests with additional policy benefits, or cash, as applicable. In addition to member compensation, Constellation has committed a \$500 million capital infusion into ONMH over a four-year period following the closing of the transaction.

The transaction is subject to regulatory and member approval. Upon completion of the transaction, ONMH will be a private stock company owned by Constellation.

Note 22 – Events Subsequent

On May 7, 2021, Ohio National Financial Services ("ONFS") obtained a \$1,500,000,000 senior unsecured, syndicated credit facility. The credit facility is established for the purpose of issuing letters of credit and loans for general corporate purposes and will mature in May 2026. This agreement replaces the current credit facility set to mature in March 2023.

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, 2020 were \$64,684,676. As of March 31, 2021, \$1,994,462 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$60,840,960. 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

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating Policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

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

No significant changes

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

No significant changes

Note 33 – 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 [☒]

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 [☒]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒] No [☐]

3.2

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

Yes [☐] No [☒]

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 [☒]

3.5

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

4.1

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

Yes [☐] No [☒]

4.2

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

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

5.

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

Yes [☐] No [☒] N/A [☐]

6.1

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

12/31/2015

6.2

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

12/31/2015

6.3

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

05/17/2017

6.4

By what department or departments?
Ohio Department of Insurance

6.5

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

Yes [☐] No [☐] N/A [☒]

6.6

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

Yes [☐] No [☐] N/A [☒]

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 [☒]

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 [☒]

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 [☒] No [☐]

8.4

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

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

9.1

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

Yes [☒] 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 [☒]

9.21

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

Q08

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:

\$2,397,215

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
\$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:

\$86,406,442
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$86,404,932
- 16.3 Total payable for securities lending reported on the liability page:

\$86,404,932
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 NA	425 Walnut Street, Cincinnati, OH 45202
Fifth Third Bank	511 Walnut Street, Cincinnati, OH 45202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202
Key Bank	53 E 4th St, 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	|
Tim Biggs	|
Philip Byrde	|
Gary Rodmaker	|
Brenda Kalb	|
Jeffrey Weisman	|
Nick Trivett	|
Cristian Donoso	|

- 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]

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 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 [☒]
- 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:

1.1 Long-term mortgages in good standing

1.11 Farm mortgages.....

1.12 Residential mortgages.....

1.13 Commercial mortgages.....

1.14 Total mortgages in good standing.....

1.2 Long-term mortgages in good standing with restructured terms

1.21 Total mortgages in good standing with restructured terms.....

1.3 Long-term mortgage loans upon which interest is overdue more than three months

1.31 Farm mortgages.....

1.32 Residential mortgages.....

1.33 Commercial mortgages.....

1.34 Total mortgages with interest overdue more than three months.....

1.4 Long-term mortgage loans in process of foreclosure

1.41 Farm mortgages.....

1.42 Residential mortgages.....

1.43 Commercial mortgages.....

1.44 Total mortgages in process of foreclosure.....

1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61 Farm mortgages.....

1.62 Residential mortgages.....

1.63 Commercial mortgages.....

1.64 Total mortgages foreclosed and transferred to real estate.....

2. Operating Percentages:

2.1 A&H loss percent.....

2.2 A&H cost containment percent.....

2.3 A&H expense percent excluding cost containment expenses.....

3.1 Do you act as a custodian for health savings accounts?.....

3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....

3.3 Do you act as an administrator for health savings accounts?.....

3.4 If yes, please provide the balance of the funds administered as of the reporting date.....

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

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?.....

Amount

\$.....0

\$.....917,312

\$.....387,377,073

\$.....388,294,385

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

\$.....0

.....46.6

.....0.7

.....68.1

Yes [] No [X]

\$.....0

Yes [] No [X]

\$.....0

Yes [X] No []

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?

5.2 If no, explain:

Yes [] No [] N/A []

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

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

Yes [] No []

Date	Outstanding Lien Amount
	0

Q09

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

Q10

NONE

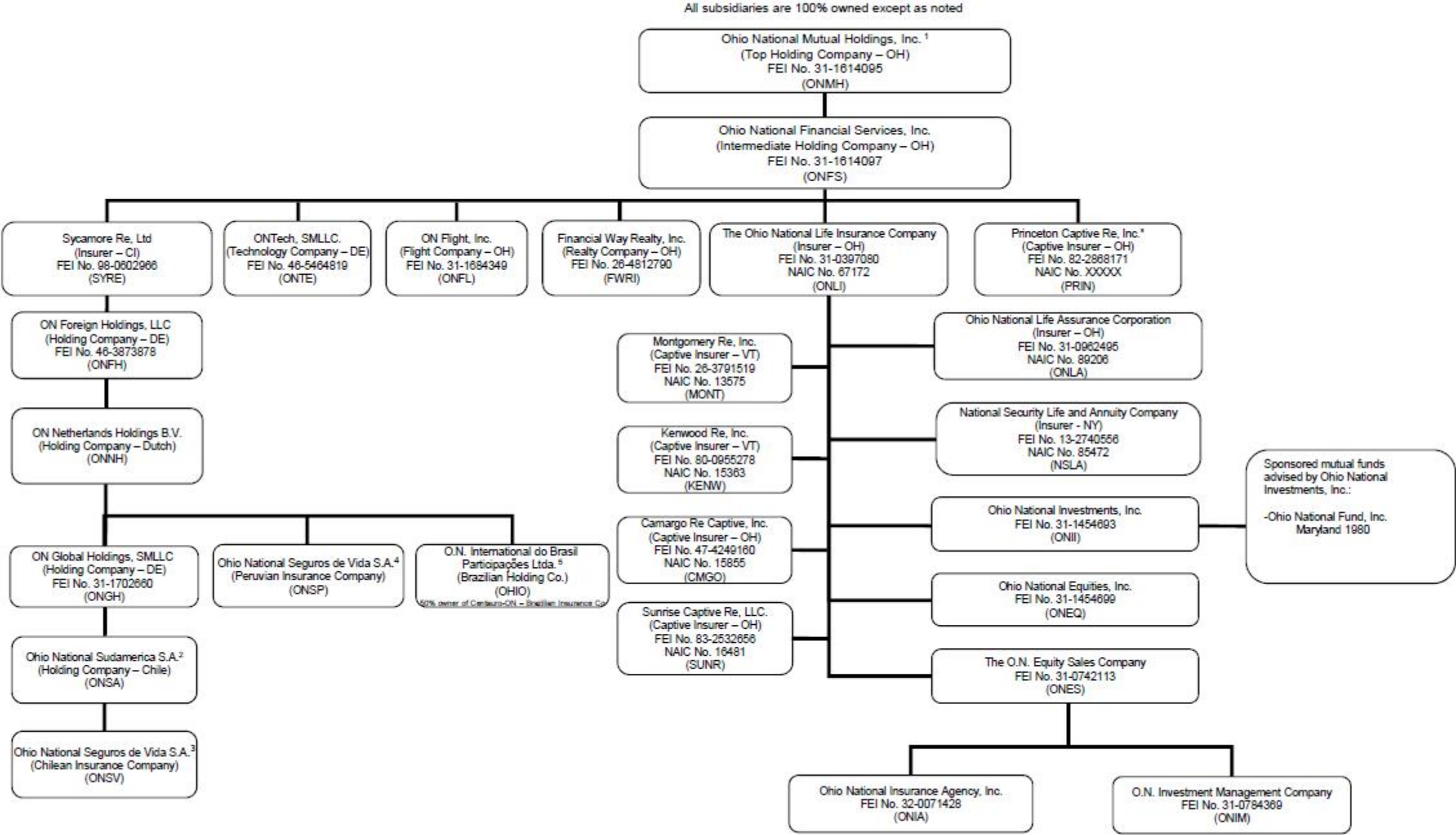
OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

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.....	1,379,170	60	210,184	0	1,589,414	0
2.	Alaska.....	AK.....	L.....	94,809	0	15,971	0	110,780	0
3.	Arizona.....	AZ.....	L.....	1,470,094	0	193,019	0	1,663,113	0
4.	Arkansas.....	AR.....	L.....	669,764	0	57,037	0	726,801	0
5.	California.....	CA.....	L.....	9,678,399	0	257,861	0	9,936,260	0
6.	Colorado.....	CO.....	L.....	2,642,936	0	314,899	0	2,957,835	0
7.	Connecticut.....	CT.....	L.....	1,281,201	0	82,122	0	1,363,323	0
8.	Delaware.....	DE.....	L.....	167,322	0	19,450	0	186,772	0
9.	District of Columbia.....	DC.....	L.....	137,091	0	36,544	0	173,635	0
10.	Florida.....	FL.....	L.....	8,671,997	0	1,979,361	0	10,651,358	0
11.	Georgia.....	GA.....	L.....	2,860,295	8,183	210,642	0	3,079,120	0
12.	Hawaii.....	HI.....	L.....	80,115	0	13,262	0	93,377	0
13.	Idaho.....	ID.....	L.....	819,994	0	77,803	0	897,797	0
14.	Illinois.....	IL.....	L.....	2,947,692	0	372,740	0	3,320,432	0
15.	Indiana.....	IN.....	L.....	1,399,712	0	124,213	0	1,523,925	0
16.	Iowa.....	IA.....	L.....	1,083,185	0	60,706	0	1,143,891	0
17.	Kansas.....	KS.....	L.....	1,469,104	750	155,244	0	1,625,098	0
18.	Kentucky.....	KY.....	L.....	1,141,448	0	85,802	0	1,227,250	0
19.	Louisiana.....	LA.....	L.....	1,300,455	0	153,833	0	1,454,288	0
20.	Maine.....	ME.....	L.....	263,709	0	18,106	0	281,815	0
21.	Maryland.....	MD.....	L.....	1,946,787	25	266,691	0	2,213,503	0
22.	Massachusetts.....	MA.....	L.....	2,153,079	0	199,115	0	2,352,194	0
23.	Michigan.....	MI.....	L.....	3,328,320	0	323,212	0	3,651,532	0
24.	Minnesota.....	MN.....	L.....	1,530,625	0	137,631	0	1,668,256	150,000
25.	Mississippi.....	MS.....	L.....	643,192	0	46,538	0	689,730	0
26.	Missouri.....	MO.....	L.....	1,331,926	0	199,448	0	1,531,374	0
27.	Montana.....	MT.....	L.....	694,159	0	48,307	0	742,466	0
28.	Nebraska.....	NE.....	L.....	1,044,408	0	56,708	0	1,101,116	0
29.	Nevada.....	NV.....	L.....	390,623	0	62,549	0	453,172	0
30.	New Hampshire.....	NH.....	L.....	536,182	0	42,600	0	578,782	0
31.	New Jersey.....	NJ.....	L.....	2,785,152	0	364,423	0	3,149,575	0
32.	New Mexico.....	NM.....	L.....	204,224	0	20,294	0	224,518	0
33.	New York.....	NY.....	N.....	202,504	0	52,590	0	255,094	0
34.	North Carolina.....	NC.....	L.....	2,697,962	7,165	461,226	0	3,166,353	0
35.	North Dakota.....	ND.....	L.....	248,068	0	24,348	0	272,416	0
36.	Ohio.....	OH.....	L.....	7,007,784	0	580,014	0	7,587,798	15,580,331
37.	Oklahoma.....	OK.....	L.....	1,169,062	0	158,102	0	1,327,164	0
38.	Oregon.....	OR.....	L.....	1,169,328	0	118,701	0	1,288,029	0
39.	Pennsylvania.....	PA.....	L.....	3,607,101	26,687	453,057	0	4,086,845	0
40.	Rhode Island.....	RI.....	L.....	448,902	0	35,870	0	484,772	0
41.	South Carolina.....	SC.....	L.....	1,231,786	0	142,425	0	1,374,211	0
42.	South Dakota.....	SD.....	L.....	95,092	0	32,288	0	127,380	0
43.	Tennessee.....	TN.....	L.....	3,580,582	0	469,676	0	4,050,258	0
44.	Texas.....	TX.....	L.....	8,241,831	0	851,115	0	9,092,946	0
45.	Utah.....	UT.....	L.....	1,805,809	0	195,760	0	2,001,569	0
46.	Vermont.....	VT.....	L.....	137,337	0	17,565	0	154,902	0
47.	Virginia.....	VA.....	L.....	2,405,240	200	234,134	0	2,639,574	107,609
48.	Washington.....	WA.....	L.....	1,787,426	0	220,905	0	2,008,331	0
49.	West Virginia.....	WV.....	L.....	541,300	0	67,968	0	609,268	0
50.	Wisconsin.....	WI.....	L.....	1,366,576	0	169,517	0	1,536,093	0
51.	Wyoming.....	WY.....	L.....	224,602	0	10,873	0	235,475	0
52.	American Samoa.....	AS.....	N.....	0	0	0	0	0	0
53.	Guam.....	GU.....	N.....	18,498	0	0	0	18,498	0
54.	Puerto Rico.....	PR.....	L.....	836,195	0	302,480	0	1,138,675	0
55.	US Virgin Islands.....	VI.....	N.....	600	0	625	0	1,225	0
56.	Northern Mariana Islands.....	MP.....	N.....	0	0	0	0	0	0
57.	Canada.....	CAN.....	N.....	727	0	324	0	1,051	0
58.	Aggregate Other Alien.....	OT.....	XXX.....	1,114	0	0	0	1,114	0
59.	Subtotal.....	XXX.....	XXX.....	94,972,595	43,070	10,805,878	0	105,821,543	15,837,940
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	XXX.....	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	XXX.....	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	XXX.....	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	XXX.....	183,257	0	232,864	0	416,121	0
94.	Aggregate other amounts not allocable by State.....	XXX.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	XXX.....	95,155,852	43,070	11,038,742	0	106,237,664	15,837,940
96.	Plus Reinsurance Assumed.....	XXX.....	XXX.....	0	0	52,509	0	52,509	0
97.	Totals (All Business).....	XXX.....	XXX.....	95,155,852	43,070	11,091,251	0	106,290,173	15,837,940
98.	Less Reinsurance Ceded.....	XXX.....	XXX.....	60,790,504	0	3,528,407	0	64,318,911	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	XXX.....	34,365,348	43,070	7,562,844	0	41,971,262	15,837,940
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien.....	XXX.....	XXX.....	1,114	0	0	0	1,114	0
58002.	.....	XXX.....	XXX.....	0	0	0	0	0	0
58003.	.....	XXX.....	XXX.....	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	XXX.....	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	XXX.....	1,114	0	0	0	1,114	0
9401.	.....	XXX.....	XXX.....	0	0	0	0	0	0
9402.	.....	XXX.....	XXX.....	0	0	0	0	0	0
9403.	.....	XXX.....	XXX.....	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	XXX.....	0	0	0	0	0	0
(a) Active Status Count									
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....				51	R - Registered - Non-domiciled RRGs.....				0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state				0	Q - Qualified - Qualified or accredited reinsurer.....				0
					N - None of the above - Not allowed to write business in the state				6

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

PART 1 – ORGANIZATIONAL CHART



OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614095..	0	0		Ohio National Mutual Holdings, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management	0.000		N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1614097..	0	0		Ohio National Financial Sevice, 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.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

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.....

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.....

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:

- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
- The data for this supplement is not required to be filed.
-
- 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.....	88,160	109,818	125,038
08.305. VUL Gain (Loss).....	197	(52,552)	(484,375)
08.397. Summary of remaining write-ins for Line 8.3.....	88,357	57,266	(359,337)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	398,099,956	436,177,365
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	9,550,000	12,050,634
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	43,622
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.....	19,355,571	50,171,666
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).....	388,294,385	398,099,956
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	388,294,385	398,099,956
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	388,294,385	398,099,956

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	26,298,492	(0)
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	4,081,010	26,318,953
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	12,563	44,053
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.....	29,186	64,514
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).....	30,362,879	26,298,492
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	30,362,879	26,298,492

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	1,760,004,725	1,838,588,519
2. Cost of bonds and stocks acquired.....	228,600,359	370,776,112
3. Accrual of discount.....	172,880	811,650
4. Unrealized valuation increase (decrease).....	29,936	140,404
5. Total gain (loss) on disposals.....	518,459	13,072,717
6. Deduct consideration for bonds and stocks disposed of.....	83,567,815	460,372,011
7. Deduct amortization of premium.....	506,248	2,143,905
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	168,144	1,911,600
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	103,300	1,042,839
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	1,905,187,452	1,760,004,725
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1,905,187,452	1,760,004,725

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	922,366,227	108,189,919	52,767,087	(1,209,199)	976,579,859			922,366,227
2. NAIC 2 (a).....	732,495,199	103,025,633	28,739,314	(3,450,777)	803,330,741			732,495,199
3. NAIC 3 (a).....	75,920,482	6,905,068	1,174,390	3,025,596	84,676,756			75,920,482
4. NAIC 4 (a).....	13,561,304	0	30,649	(1,001,961)	12,528,694			13,561,304
5. NAIC 5 (a).....	2,706,734	0	55,133	2,222,840	4,874,441			2,706,734
6. NAIC 6 (a).....	1,694,215	0	104,990	(87,479)	1,501,746			1,694,215
7. Total Bonds.....	1,748,744,160	218,120,620	82,871,563	(500,980)	1,883,492,237	0	0	1,748,744,160
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	2,000,000	0	0	0	2,000,000			2,000,000
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	2,000,000	0	0	0	2,000,000	0	0	2,000,000
15. Total Bonds and Preferred Stock.....	1,750,744,160	218,120,620	82,871,563	(500,980)	1,885,492,237	0	0	1,750,744,160

(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	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999.....	0	0	0	0	0

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

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).....	3,776,708
2.	Cost paid/(consideration received) on additions.....	632,533
3.	Unrealized valuation increase/(decrease).....	(38,857)
4.	SSAP No. 108 adjustments.....	0
5.	Total gain (loss) on termination recognized.....	592,293
6.	Considerations received/(paid) on terminations.....	1,101,951
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).....	3,860,727
11.	Deduct nonadmitted assets.....	0
12.	Statement value at end of current period (Line 10 minus Line 11).....	3,860,727

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add: Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	00
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	0
3.14	Section 1, Column 18, prior year.....	000
3.2	Add: Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	00
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	0
3.24	Section 1, Column 19, prior year plus.....	0
3.25	SSAP No. 108 adjustments.....	000
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	0
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	0
4.23	SSAP No. 108 adjustments.....	00
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

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.....	3,860,727	
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).....		3,860,727
4.	Part D, Section 1, Column 6.....	3,860,727	
5.	Part D, Section 1, Column 7.....	0	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	3,860,727	
8.	Part B, Section 1, Column 13.....	0	
9.	Total (Line 7 plus Line 8).....		3,860,727
10.	Part D, Section 1, Column 9.....	3,860,727	
11.	Part D, Section 1, Column 10.....	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 12.....	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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0526174.....	HAYWARD.....	CA.....	.....	02/10/2021....	5.417.....	5,000,000.....	0.....	11,250,000.....
4726180.....	WINCHESTER.....	VA.....	.....	03/25/2021....	3.300.....	4,550,000.....	0.....	7,400,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	9,550,000.....	0.....	18,650,000.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	9,550,000.....	0.....	18,650,000.....
3399999. Total Mortgages.....				XXX.....	XXX.....	9,550,000.....	0.....	18,650,000.....

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001....	02/02/2021....	188,358.....	0.....	0.....	0.....	0.....	0.....	0.....	171,759.....	171,759.....	0.....	0.....	0.....
0525805.....	HAYWARD.....	CA.....	.....	12/14/2015....	02/10/2021....	4,643,498.....	0.....	0.....	0.....	0.....	0.....	0.....	4,622,419.....	4,622,419.....	0.....	0.....	0.....
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011....	01/28/2021....	459,454.....	0.....	0.....	0.....	0.....	0.....	0.....	453,326.....	453,326.....	0.....	0.....	0.....
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013....	01/20/2021....	732,065.....	0.....	0.....	0.....	0.....	0.....	0.....	725,243.....	725,243.....	0.....	0.....	0.....
1025963.....	BRADENTON.....	FL.....	.....	12/15/2017....	01/20/2021....	211,997.....	0.....	0.....	0.....	0.....	0.....	0.....	210,056.....	210,056.....	0.....	0.....	0.....
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	03/03/2021....	698,435.....	0.....	0.....	0.....	0.....	0.....	0.....	685,840.....	685,840.....	0.....	0.....	0.....
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013....	02/25/2021....	661,357.....	0.....	0.....	0.....	0.....	0.....	0.....	650,237.....	650,237.....	0.....	0.....	0.....
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	03/01/2021....	1,959,681.....	0.....	0.....	0.....	0.....	0.....	0.....	1,937,159.....	1,937,159.....	0.....	0.....	0.....
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007....	01/04/2021....	22,323.....	0.....	0.....	0.....	0.....	0.....	0.....	22,323.....	22,323.....	0.....	0.....	0.....
4125742.....	GAFFNEY.....	SC.....	.....	03/17/2015....	02/02/2021....	2,973,817.....	0.....	0.....	0.....	0.....	0.....	0.....	2,965,187.....	2,965,187.....	0.....	0.....	0.....
0199999. Total - Mortgages Closed by Repayment.....						12,550,985.....	0.....	0.....	0.....	0.....	0.....	0.....	12,443,549.....	12,443,549.....	0.....	0.....	0.....
Mortgages With Partial Repayments																	
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001....	.....	.....188,358.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	16,599.....	0.....	0.....	0.....
0125745.....	HOOVER.....	AL.....	.....	03/26/2015....	.....	.....1,311,039.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	29,040.....	0.....	0.....	0.....
0125943.....	MOUNTAIN BROOK.....	AL.....	.....	09/14/2017....	.....	.....2,269,375.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	36,647.....	0.....	0.....	0.....
0225839.....	TEMPE.....	AZ.....	.....	07/06/2016....	.....	.....1,388,518.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,054.....	0.....	0.....	0.....
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008....	.....	.....1,076,670.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	12,989.....	0.....	0.....	0.....
0325771.....	PHOENIX.....	AZ.....	.....	06/30/2015....	.....	.....985,173.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	16,414.....	0.....	0.....	0.....
0325823.....	TEMPE.....	AZ.....	.....	04/21/2016....	.....	.....2,979,207.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	23,199.....	0.....	0.....	0.....
0325824.....	PHOENIX.....	AZ.....	.....	04/26/2016....	.....	.....671,479.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	7,755.....	0.....	0.....	0.....
0325830.....	TUCSON.....	AZ.....	.....	05/26/2016....	.....	.....1,377,008.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,013.....	0.....	0.....	0.....
0325836.....	PHOENIX.....	AZ.....	.....	06/20/2016....	.....	.....4,632,677.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,406.....	0.....	0.....	0.....
0325843.....	TUCSON.....	AZ.....	.....	07/22/2016....	.....	.....1,248,006.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	9,624.....	0.....	0.....	0.....
0325904.....	TUCSON.....	AZ.....	.....	05/01/2017....	.....	.....491,683.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	8,243.....	0.....	0.....	0.....
0325940.....	PHOENIX.....	AZ.....	.....	09/12/2017....	.....	.....1,252,942.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	12,525.....	0.....	0.....	0.....
0325941.....	PHOENIX.....	AZ.....	.....	09/12/2017....	.....	.....1,033,671.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	10,334.....	0.....	0.....	0.....
0325942.....	PHOENIX.....	AZ.....	.....	09/12/2017....	.....	.....577,249.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	5,771.....	0.....	0.....	0.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.1

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325957.....	TUSCON.....	AZ.....	.....	11/14/2017....	.....	1,339,352	0	0	0	0	0	0	0	18,906	0	0	0
0325964.....	COTTONWOOD.....	AZ.....	.....	12/18/2017....	.....	3,775,665	0	0	0	0	0	0	0	56,360	0	0	0
0326022.....	CHANDLER.....	AZ.....	.....	08/22/2018....	.....	3,351,558	0	0	0	0	0	0	0	29,384	0	0	0
0326115.....	SCOTTSDALE.....	AZ.....	.....	11/08/2019....	.....	4,196,328	0	0	0	0	0	0	0	26,555	0	0	0
0326130.....	TEMPE.....	AZ.....	.....	02/19/2020....	.....	808,861	0	0	0	0	0	0	0	10,589	0	0	0
0425997.....	LITTLE ROCK.....	AR.....	.....	05/11/2018....	.....	2,639,569	0	0	0	0	0	0	0	38,526	0	0	0
0426092.....	FAYETTEVILLE.....	AR.....	.....	07/31/2019....	.....	1,582,981	0	0	0	0	0	0	0	17,844	0	0	0
0426098.....	RUSSELLVILLE.....	AR.....	.....	07/31/2019....	.....	2,079,141	0	0	0	0	0	0	0	23,437	0	0	0
0426099.....	ROGERS.....	AR.....	.....	07/31/2019....	.....	1,370,341	0	0	0	0	0	0	0	15,448	0	0	0
0426100.....	SPRINGDALE.....	AR.....	.....	07/31/2019....	.....	2,391,016	0	0	0	0	0	0	0	26,952	0	0	0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011....	.....	626,986	0	0	0	0	0	0	0	23,355	0	0	0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012....	.....	166,557	0	0	0	0	0	0	0	40,925	0	0	0
0525805.....	HAYWARD.....	CA.....	.....	12/14/2015....	.....	4,643,498	0	0	0	0	0	0	0	21,079	0	0	0
0525849.....	DEL MAR.....	CA.....	.....	08/30/2016....	.....	2,042,539	0	0	0	0	0	0	0	21,265	0	0	0
0525863.....	LOS ANGELES.....	CA.....	.....	11/01/2016....	.....	2,341,427	0	0	0	0	0	0	0	25,448	0	0	0
0525952.....	SAN YSIDRO.....	CA.....	.....	10/24/2017....	.....	3,096,288	0	0	0	0	0	0	0	26,465	0	0	0
0526174.....	HAYWARD.....	CA.....	.....	02/10/2021....	.....	0	0	0	0	0	0	0	0	7,887	0	0	0
0625722.....	GREENWOOD.....	CO.....	.....	12/15/2014....	.....	339,544	0	0	0	0	0	0	0	27,020	0	0	0
0625761.....	GOLDEN.....	CO.....	.....	05/22/2015....	.....	2,806,819	0	0	0	0	0	0	0	35,437	0	0	0
0625901.....	BROOMFIELD.....	CO.....	.....	04/18/2017....	.....	1,367,088	0	0	0	0	0	0	0	13,939	0	0	0
0625917.....	WESTMINISTER.....	CO.....	.....	06/29/2017....	.....	957,186	0	0	0	0	0	0	0	8,825	0	0	0
0626026.....	FALCON.....	CO.....	.....	09/11/2018....	.....	3,210,262	0	0	0	0	0	0	0	61,132	0	0	0
0826027.....	MIDDLETOWN.....	DE.....	.....	09/11/2018....	.....	2,019,504	0	0	0	0	0	0	0	28,238	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006....	.....	1,585,159	0	0	0	0	0	0	0	8,254	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007....	.....	699,926	0	0	0	0	0	0	0	37,666	0	0	0
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009....	.....	683,925	0	0	0	0	0	0	0	5,680	0	0	0
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	1,388,944	0	0	0	0	0	0	0	33,720	0	0	0
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011....	.....	459,454	0	0	0	0	0	0	0	6,128	0	0	0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011....	.....	389,138	0	0	0	0	0	0	0	37,840	0	0	0
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011....	.....	723,321	0	0	0	0	0	0	0	28,264	0	0	0
1025515.....	KISSIMEE.....	FL.....	.....	07/07/2011....	.....	576,557	0	0	0	0	0	0	0	21,703	0	0	0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011....	.....	488,308	0	0	0	0	0	0	0	17,880	0	0	0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012....	.....	1,949,513	0	0	0	0	0	0	0	31,225	0	0	0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012....	.....	251,487	0	0	0	0	0	0	0	19,832	0	0	0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012....	.....	882,593	0	0	0	0	0	0	0	27,000	0	0	0
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013....	.....	732,065	0	0	0	0	0	0	0	6,822	0	0	0
1025647.....	OCOE.....	FL.....	.....	08/29/2013....	.....	838,225	0	0	0	0	0	0	0	22,784	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....	.....	12/02/2013....	.....	605,190	0	0	0	0	0	0	0	46,099	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....	.....	05/28/2014....	.....	300,468	0	0	0	0	0	0	0	28,726	0	0	0
1025691.....	ORLANDO.....	FL.....	.....	07/23/2014....	.....	1,037,798	0	0	0	0	0	0	0	12,128	0	0	0
1025695.....	NICEVILLE.....	FL.....	.....	08/08/2014....	.....	809,891	0	0	0	0	0	0	0	7,748	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.2

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025698.....	OCALA.....	FL.....	.....	09/03/2014....	.....	1,203,121	0	0	0	0	0	0	0	26,657	0	0	0
1025703.....	NAPLES.....	FL.....	.....	09/19/2014....	.....	1,038,052	0	0	0	0	0	0	0	15,909	0	0	0
1025736.....	LIVE OAK.....	FL.....	.....	01/20/2015....	.....	2,042,114	0	0	0	0	0	0	0	26,936	0	0	0
1025740.....	DORAL.....	FL.....	.....	02/26/2015....	.....	1,580,357	0	0	0	0	0	0	0	20,567	0	0	0
1025784.....	CLEARWATER.....	FL.....	.....	08/18/2015....	.....	2,033,189	0	0	0	0	0	0	0	24,928	0	0	0
1025817.....	NAPLES.....	FL.....	.....	02/19/2016....	.....	4,491,056	0	0	0	0	0	0	0	43,495	0	0	0
1025819.....	PORT ST LUCIE.....	FL.....	.....	03/14/2016....	.....	314,121	0	0	0	0	0	0	0	13,151	0	0	0
1025878.....	ORLANDO.....	FL.....	.....	01/05/2017....	.....	3,731,400	0	0	0	0	0	0	0	57,948	0	0	0
1025885.....	SHALIMAR.....	FL.....	.....	01/30/2017....	.....	3,335,242	0	0	0	0	0	0	0	35,171	0	0	0
1025931.....	TALLAHASSEE.....	FL.....	.....	07/28/2017....	.....	1,790,682	0	0	0	0	0	0	0	29,219	0	0	0
1025963.....	BRADENTON.....	FL.....	.....	12/15/2017....	.....	211,997	0	0	0	0	0	0	0	1,941	0	0	0
1026111.....	POMPANO BEACH.....	FL.....	.....	10/10/2019....	.....	4,744,926	0	0	0	0	0	0	0	41,530	0	0	0
1125905.....	SNELLVILLE.....	GA.....	.....	05/01/2017....	.....	965,002	0	0	0	0	0	0	0	9,705	0	0	0
1125969.....	GRIFFIN.....	GA.....	.....	12/21/2017....	.....	669,348	0	0	0	0	0	0	0	21,160	0	0	0
1126028.....	SAVANNAH.....	GA.....	.....	09/27/2018....	.....	1,861,404	0	0	0	0	0	0	0	19,065	0	0	0
1126031.....	GAINESVILLE.....	GA.....	.....	10/25/2018....	.....	1,527,258	0	0	0	0	0	0	0	28,603	0	0	0
1126042.....	MACON.....	GA.....	.....	12/14/2018....	.....	2,402,079	0	0	0	0	0	0	0	20,379	0	0	0
1126082.....	SAVANNAH.....	GA.....	.....	06/20/2019....	.....	1,779,979	0	0	0	0	0	0	0	23,826	0	0	0
1126103.....	BRUNSWICK.....	GA.....	.....	09/06/2019....	.....	2,913,455	0	0	0	0	0	0	0	17,867	0	0	0
1126129.....	WOODSTOCK.....	GA.....	.....	01/08/2020....	.....	4,862,564	0	0	0	0	0	0	0	88,003	0	0	0
1325938.....	IDAHO FALLS.....	ID.....	.....	08/25/2017....	.....	1,960,094	0	0	0	0	0	0	0	19,912	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008....	.....	1,205,235	0	0	0	0	0	0	0	16,476	0	0	0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010....	.....	438,547	0	0	0	0	0	0	0	6,269	0	0	0
1425618.....	NORTHFIELD.....	IL.....	.....	05/03/2013....	.....	522,303	0	0	0	0	0	0	0	11,508	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....	.....	06/20/2013....	.....	741,729	0	0	0	0	0	0	0	20,442	0	0	0
1425632.....	CHICAGO.....	IL.....	.....	06/20/2013....	.....	741,729	0	0	0	0	0	0	0	20,442	0	0	0
1425650.....	LAKE ZURICH.....	IL.....	.....	09/06/2013....	.....	754,787	0	0	0	0	0	0	0	19,115	0	0	0
1425673.....	CHICAGO.....	IL.....	.....	01/24/2014....	.....	946,816	0	0	0	0	0	0	0	12,458	0	0	0
1425697.....	NORTHBROOK.....	IL.....	.....	09/03/2014....	.....	944,822	0	0	0	0	0	0	0	12,047	0	0	0
1425704.....	CICERO.....	IL.....	.....	09/25/2014....	.....	1,752,528	0	0	0	0	0	0	0	23,149	0	0	0
1425860.....	DEERFIELD.....	IL.....	.....	09/29/2016....	.....	855,251	0	0	0	0	0	0	0	12,723	0	0	0
1425873.....	NORTHBROOK.....	IL.....	.....	12/20/2016....	.....	1,950,718	0	0	0	0	0	0	0	14,345	0	0	0
1425946.....	BARRINGTON.....	IL.....	.....	09/27/2017....	.....	761,337	0	0	0	0	0	0	0	7,560	0	0	0
1425953.....	HINSDALE.....	IL.....	.....	10/30/2017....	.....	1,995,876	0	0	0	0	0	0	0	19,304	0	0	0
1426023.....	LOMBARD.....	IL.....	.....	08/28/2018....	.....	2,374,004	0	0	0	0	0	0	0	20,816	0	0	0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	.....	698,435	0	0	0	0	0	0	0	12,596	0	0	0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012....	.....	1,096,633	0	0	0	0	0	0	0	33,881	0	0	0
1525629.....	GREENFIELD.....	IN.....	.....	06/14/2013....	.....	1,266,006	0	0	0	0	0	0	0	35,233	0	0	0
1525677.....	MOORESVILLE.....	IN.....	.....	02/18/2014....	.....	273,697	0	0	0	0	0	0	0	71,596	0	0	0
1525696.....	BLOOMINGTON.....	IN.....	.....	08/21/2014....	.....	531,376	0	0	0	0	0	0	0	12,423	0	0	0
1525718.....	ZIONSVILLE.....	IN.....	.....	11/21/2014....	.....	466,298	0	0	0	0	0	0	0	27,017	0	0	0
1525783.....	INDIANAPOLIS.....	IN.....	.....	08/04/2015....	.....	2,429,748	0	0	0	0	0	0	0	29,047	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525807.....	FORT WAYNE.....	IN.....	.....	12/22/2015....	.....	659,941	0	0	0	0	0	0	0	12,774	0	0	0
1526001.....	FISHERS.....	IN.....	.....	06/15/2018....	.....	1,517,190	0	0	0	0	0	0	0	17,963	0	0	0
1526076.....	FISHERS.....	IN.....	.....	05/28/2019....	.....	3,890,759	0	0	0	0	0	0	0	22,617	0	0	0
1526109.....	FISHERS.....	IN.....	.....	09/30/2019....	.....	1,598,697	0	0	0	0	0	0	0	17,941	0	0	0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	.....	778,511	0	0	0	0	0	0	0	41,125	0	0	0
1825646.....	LEXINGTON.....	KY.....	.....	08/22/2013....	.....	903,415	0	0	0	0	0	0	0	34,704	0	0	0
1825699.....	LOUISVILLE.....	IN.....	.....	09/05/2014....	.....	819,039	0	0	0	0	0	0	0	31,316	0	0	0
1825708.....	LEXINGTON.....	KY.....	.....	10/10/2014....	.....	1,594,605	0	0	0	0	0	0	0	64,391	0	0	0
1825780.....	LEXINGTON.....	KY.....	.....	07/28/2015....	.....	1,459,146	0	0	0	0	0	0	0	17,968	0	0	0
1825822.....	LEXINGTON.....	KY.....	.....	04/07/2016....	.....	3,445,657	0	0	0	0	0	0	0	39,550	0	0	0
1826049.....	RICHMOND.....	KY.....	.....	02/14/2019....	.....	3,408,559	0	0	0	0	0	0	0	23,053	0	0	0
2125621.....	ABERDEEN.....	MD.....	.....	05/10/2013....	.....	439,299	0	0	0	0	0	0	0	14,637	0	0	0
2125749.....	DISTRICT HEIGHTS.....	MD.....	.....	04/30/2015....	.....	1,475,989	0	0	0	0	0	0	0	18,842	0	0	0
2126003.....	ELKTON.....	MD.....	.....	06/22/2018....	.....	2,002,873	0	0	0	0	0	0	0	21,728	0	0	0
2126046.....	CROFTON.....	MD.....	.....	12/21/2018....	.....	1,414,684	0	0	0	0	0	0	0	15,737	0	0	0
2126053.....	SILVER SPRING.....	MD.....	.....	02/21/2019....	.....	3,278,027	0	0	0	0	0	0	0	33,283	0	0	0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	.....	709,039	0	0	0	0	0	0	0	27,224	0	0	0
2225809.....	BRAINTREE.....	MA.....	.....	12/29/2015....	.....	2,333,188	0	0	0	0	0	0	0	27,396	0	0	0
2226010.....	CAMBRIDGE.....	MA.....	.....	07/13/2018....	.....	925,761	0	0	0	0	0	0	0	8,449	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007....	.....	297,318	0	0	0	0	0	0	0	57,615	0	0	0
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013....	.....	661,357	0	0	0	0	0	0	0	11,120	0	0	0
2325674.....	CLARKSTON.....	MI.....	.....	01/28/2014....	.....	698,680	0	0	0	0	0	0	0	17,436	0	0	0
2325683.....	AUBURN HILLS.....	MI.....	.....	04/17/2014....	.....	624,028	0	0	0	0	0	0	0	21,938	0	0	0
2325725.....	MADISON HEIGHTS.....	MI.....	.....	12/17/2014....	.....	1,061,981	0	0	0	0	0	0	0	21,101	0	0	0
2325789.....	SHELBY TOWNSHIP.....	MI.....	.....	09/09/2015....	.....	1,517,925	0	0	0	0	0	0	0	18,106	0	0	0
2325870.....	YPSILANTE.....	MI.....	.....	12/12/2016....	.....	893,157	0	0	0	0	0	0	0	14,362	0	0	0
2325887.....	ROCHESTER HILLS.....	MI.....	.....	02/09/2017....	.....	1,532,905	0	0	0	0	0	0	0	11,976	0	0	0
2325888.....	NOVI.....	MI.....	.....	02/10/2017....	.....	1,204,105	0	0	0	0	0	0	0	42,847	0	0	0
2325924.....	NEW HUDSON.....	MI.....	.....	07/12/2017....	.....	2,493,617	0	0	0	0	0	0	0	24,944	0	0	0
2326085.....	ROCHESTER HILLS.....	MI.....	.....	06/26/2019....	.....	5,554,393	0	0	0	0	0	0	0	81,723	0	0	0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	.....	1,959,681	0	0	0	0	0	0	0	22,522	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	.....	831,676	0	0	0	0	0	0	0	14,440	0	0	0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012....	.....	1,016,268	0	0	0	0	0	0	0	16,108	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012....	.....	436,295	0	0	0	0	0	0	0	15,935	0	0	0
2425812.....	BUFFALO.....	MN.....	.....	01/14/2016....	.....	1,915,133	0	0	0	0	0	0	0	22,243	0	0	0
2425962.....	ST. PAUL.....	MN.....	.....	12/15/2017....	.....	936,706	0	0	0	0	0	0	0	28,639	0	0	0
2425966.....	WEST SAINT PAUL.....	MN.....	.....	12/19/2017....	.....	933,279	0	0	0	0	0	0	0	6,145	0	0	0
2525738.....	RIDGELAND.....	MS.....	.....	02/05/2015....	.....	582,255	0	0	0	0	0	0	0	20,515	0	0	0
2525867.....	MADISON.....	MS.....	.....	11/21/2016....	.....	858,323	0	0	0	0	0	0	0	9,629	0	0	0
2625831.....	ST LOUIS.....	MO.....	.....	05/27/2016....	.....	1,563,820	0	0	0	0	0	0	0	29,794	0	0	0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006....	.....	165,514	0	0	0	0	0	0	0	68,843	0	0	0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006....	.....	191,888	0	0	0	0	0	0	0	127,222	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.4

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3225728.....	ALBUQUERQUE.....	NM.....	.....	12/19/2014....	.....	906,816	0	0	0	0	0	0	0	20,567	0	0	0
3225932.....	ALBUQUERQUE.....	NM.....	.....	08/04/2017....	.....	1,787,851	0	0	0	0	0	0	0	25,985	0	0	0
3226008.....	PORTALES.....	NM.....	.....	07/11/2018....	.....	1,192,002	0	0	0	0	0	0	0	16,079	0	0	0
3226077.....	SANTA FE.....	NM.....	.....	05/31/2019....	.....	1,890,949	0	0	0	0	0	0	0	18,947	0	0	0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004....	.....	345,388	0	0	0	0	0	0	0	18,454	0	0	0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005....	.....	360,172	0	0	0	0	0	0	0	64,779	0	0	0
3325853.....	DUNKIRK.....	NY.....	.....	09/15/2016....	.....	1,194,069	0	0	0	0	0	0	0	13,501	0	0	0
3325859.....	CENTERPORT.....	NY.....	.....	09/28/2016....	.....	729,106	0	0	0	0	0	0	0	5,388	0	0	0
3325974.....	MASSAPEQUA.....	NY.....	.....	01/25/2018....	.....	2,213,810	0	0	0	0	0	0	0	37,449	0	0	0
3326015.....	PORT WASHINGTON.....	NY.....	.....	07/31/2018....	.....	1,592,687	0	0	0	0	0	0	0	13,663	0	0	0
3326043.....	RONKONKOMA.....	NY.....	.....	12/18/2018....	.....	637,021	0	0	0	0	0	0	0	8,670	0	0	0
3326089.....	FARMINGDALE.....	NY.....	.....	07/30/2019....	.....	562,219	0	0	0	0	0	0	0	7,354	0	0	0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010....	.....	657,826	0	0	0	0	0	0	0	31,168	0	0	0
3425582.....	MONROE.....	NC.....	.....	10/26/2012....	.....	1,106,975	0	0	0	0	0	0	0	34,310	0	0	0
3425753.....	GARNER.....	NC.....	.....	05/01/2015....	.....	1,066,120	0	0	0	0	0	0	0	29,382	0	0	0
3425802.....	ASHEVILLE.....	NC.....	.....	11/23/2015....	.....	1,729,984	0	0	0	0	0	0	0	25,906	0	0	0
3425806.....	DURHAM.....	NC.....	.....	12/18/2015....	.....	1,071,896	0	0	0	0	0	0	0	21,414	0	0	0
3425846.....	ALBEMARLE.....	NC.....	.....	08/11/2016....	.....	1,656,577	0	0	0	0	0	0	0	40,249	0	0	0
3425862.....	MADISON.....	NC.....	.....	09/29/2016....	.....	529,677	0	0	0	0	0	0	0	4,626	0	0	0
3425881.....	HUNTERSVILLE.....	NC.....	.....	01/19/2017....	.....	942,093	0	0	0	0	0	0	0	11,200	0	0	0
3425911.....	WAXHAW.....	NC.....	.....	06/07/2017....	.....	1,980,250	0	0	0	0	0	0	0	13,498	0	0	0
3426036.....	ASHEVILLE.....	NC.....	.....	11/29/2018....	.....	1,995,357	0	0	0	0	0	0	0	27,099	0	0	0
3426104.....	CHARLOTTE.....	NC.....	.....	09/13/2019....	.....	2,873,679	0	0	0	0	0	0	0	38,884	0	0	0
3426117.....	GREENSBORO.....	NC.....	.....	11/20/2019....	.....	4,044,185	0	0	0	0	0	0	0	91,502	0	0	0
3426169.....	JACKSONVILLE.....	NC.....	.....	12/23/2020....	.....	1,210,634	0	0	0	0	0	0	0	8,321	0	0	0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006....	.....	426,911	0	0	0	0	0	0	0	17,855	0	0	0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006....	.....	139,379	0	0	0	0	0	0	0	31,357	0	0	0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008....	.....	442,108	0	0	0	0	0	0	0	44,441	0	0	0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011....	.....	670,793	0	0	0	0	0	0	0	17,124	0	0	0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013....	.....	272,906	0	0	0	0	0	0	0	28,042	0	0	0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013....	.....	672,959	0	0	0	0	0	0	0	19,048	0	0	0
3625627.....	CENTERVILLE.....	OH.....	.....	06/05/2013....	.....	1,168,626	0	0	0	0	0	0	0	32,837	0	0	0
3625645.....	CINCINNATI.....	OH.....	.....	08/13/2013....	.....	1,342,303	0	0	0	0	0	0	0	35,530	0	0	0
3625672.....	SPRINGBORO.....	OH.....	.....	01/09/2014....	.....	612,012	0	0	0	0	0	0	0	8,202	0	0	0
3625694.....	BEACHWOOD.....	OH.....	.....	08/05/2014....	.....	1,748,960	0	0	0	0	0	0	0	23,116	0	0	0
3625726.....	CINCINNATI.....	OH.....	.....	12/18/2014....	.....	2,530,700	0	0	0	0	0	0	0	32,386	0	0	0
3625785.....	KETTERING.....	OH.....	.....	08/26/2015....	.....	724,565	0	0	0	0	0	0	0	14,835	0	0	0
3625827.....	LORAIN.....	OH.....	.....	04/29/2016....	.....	987,244	0	0	0	0	0	0	0	18,894	0	0	0
3625923.....	COLUMBUS.....	OH.....	.....	07/10/2017....	.....	1,797,475	0	0	0	0	0	0	0	17,706	0	0	0
3625936.....	NORTH ROYALTON.....	OH.....	.....	08/24/2017....	.....	1,096,241	0	0	0	0	0	0	0	25,380	0	0	0
3625970.....	FAIRBORN.....	OH.....	.....	12/21/2017....	.....	938,425	0	0	0	0	0	0	0	14,829	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.5

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625975.....	BEACHWOOD.....	OH.....	.....	01/25/2018....	.....	1,547,930	0	0	0	0	0	0	0	23,861	0	0	0
3625982.....	OTTAWA.....	OH.....	.....	03/14/2018....	.....	794,799	0	0	0	0	0	0	0	13,525	0	0	0
3626005.....	YOUNGSTOWN.....	OH.....	.....	06/26/2018....	.....	861,938	0	0	0	0	0	0	0	12,476	0	0	0
3626030.....	GARFIELD HEIGHTS.....	OH.....	.....	10/05/2018....	.....	1,485,815	0	0	0	0	0	0	0	20,836	0	0	0
3626057.....	CINCINNATI.....	OH.....	.....	03/11/2019....	.....	1,033,683	0	0	0	0	0	0	0	10,420	0	0	0
3626065.....	MASON.....	OH.....	.....	04/15/2019....	.....	3,050,809	0	0	0	0	0	0	0	41,065	0	0	0
3626072.....	BROOK PARK.....	OH.....	.....	04/30/2019....	.....	1,942,503	0	0	0	0	0	0	0	25,976	0	0	0
3626074.....	STREETSBORO.....	OH.....	.....	05/02/2019....	.....	3,104,570	0	0	0	0	0	0	0	30,164	0	0	0
3725532.....	TULSA.....	OK.....	.....	10/20/2011....	.....	724,156	0	0	0	0	0	0	0	21,672	0	0	0
3725944.....	TULSA.....	OK.....	.....	09/15/2017....	.....	1,087,251	0	0	0	0	0	0	0	34,834	0	0	0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012....	.....	644,677	0	0	0	0	0	0	0	13,101	0	0	0
3825732.....	SPRINGFIELD.....	OR.....	.....	12/29/2014....	.....	1,856,433	0	0	0	0	0	0	0	23,847	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006....	.....	265,775	0	0	0	0	0	0	0	10,000	0	0	0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006....	.....	119,046	0	0	0	0	0	0	0	26,765	0	0	0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	330,768	0	0	0	0	0	0	0	22,441	0	0	0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	227,466	0	0	0	0	0	0	0	15,426	0	0	0
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010....	.....	83,380	0	0	0	0	0	0	0	31,109	0	0	0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011....	.....	642,379	0	0	0	0	0	0	0	23,142	0	0	0
4125742.....	GAFFNEY.....	SC.....	.....	03/17/2015....	.....	2,973,817	0	0	0	0	0	0	0	8,631	0	0	0
4125898.....	CHARLESTON.....	SC.....	.....	03/30/2017....	.....	2,439,884	0	0	0	0	0	0	0	19,429	0	0	0
4125918.....	CONWAY.....	SC.....	.....	06/28/2017....	.....	2,215,068	0	0	0	0	0	0	0	22,616	0	0	0
4225864.....	BELLE FOURCHE.....	SD.....	.....	11/08/2016....	.....	1,724,398	0	0	0	0	0	0	0	18,847	0	0	0
4325727.....	LAKELAND.....	TN.....	.....	12/19/2014....	.....	1,052,811	0	0	0	0	0	0	0	23,881	0	0	0
4325756.....	FRANKLIN.....	TN.....	.....	05/11/2015....	.....	596,157	0	0	0	0	0	0	0	17,016	0	0	0
4325959.....	COLLIERSVILLE.....	TN.....	.....	11/20/2017....	.....	1,405,366	0	0	0	0	0	0	0	13,851	0	0	0
4326034.....	CHATTANOOGA.....	TN.....	.....	11/27/2018....	.....	1,079,830	0	0	0	0	0	0	0	9,278	0	0	0
4326055.....	CHATTANOOGA.....	TN.....	.....	02/27/2019....	.....	2,307,952	0	0	0	0	0	0	0	13,777	0	0	0
4326063.....	CORDOVA.....	TN.....	.....	03/29/2019....	.....	1,484,165	0	0	0	0	0	0	0	19,785	0	0	0
4425058.....	ABILENE.....	TX.....	.....	02/27/2004....	.....	2,208,785	0	0	0	0	0	0	0	72,883	0	0	0
4425222.....	CONROE.....	TX.....	.....	03/28/2006....	.....	1,018,691	0	0	0	0	0	0	0	17,967	0	0	0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006....	.....	679,957	0	0	0	0	0	0	0	26,663	0	0	0
4425299.....	CONROE.....	TX.....	.....	01/19/2007....	.....	417,139	0	0	0	0	0	0	0	6,444	0	0	0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007....	.....	721,423	0	0	0	0	0	0	0	32,070	0	0	0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008....	.....	627,130	0	0	0	0	0	0	0	15,656	0	0	0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010....	.....	524,394	0	0	0	0	0	0	0	23,718	0	0	0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011....	.....	606,314	0	0	0	0	0	0	0	30,429	0	0	0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012....	.....	911,820	0	0	0	0	0	0	0	30,130	0	0	0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012....	.....	869,595	0	0	0	0	0	0	0	19,828	0	0	0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012....	.....	283,846	0	0	0	0	0	0	0	32,686	0	0	0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013....	.....	1,379,280	0	0	0	0	0	0	0	49,971	0	0	0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013....	.....	594,372	0	0	0	0	0	0	0	33,966	0	0	0
4425685.....	SAN ANTONIO.....	TX.....	.....	05/23/2014....	.....	996,954	0	0	0	0	0	0	0	23,280	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425715.....	EL PASO.....	TX.....	.....	10/30/2014....	.....	.....870,956	0	0	0	0	0	0	0	15,541	0	0	0
4425724.....	FREDERICKSBURG.....	TX.....	.....	12/16/2014....	.....	.....867,130	0	0	0	0	0	0	0	26,495	0	0	0
4425735.....	SAN ANTONIO.....	TX.....	.....	01/09/2015....	.....	.....468,016	0	0	0	0	0	0	0	25,836	0	0	0
4425737.....	ADDISON.....	TX.....	.....	01/20/2015....	.....	.....769,735	0	0	0	0	0	0	0	16,665	0	0	0
4425741.....	NORTH RICHLAND HILLS.....	TX.....	.....	03/13/2015....	.....	.....1,781,855	0	0	0	0	0	0	0	21,835	0	0	0
4425755.....	HOUSTON.....	TX.....	.....	05/07/2015....	.....	.....519,484	0	0	0	0	0	0	0	49,719	0	0	0
4425767.....	SAN ANTONIO.....	TX.....	.....	06/15/2015....	.....	.....2,750,586	0	0	0	0	0	0	0	33,860	0	0	0
4425774.....	RED OAK.....	TX.....	.....	07/10/2015....	.....	.....1,168,422	0	0	0	0	0	0	0	9,561	0	0	0
4425852.....	DALLAS.....	TX.....	.....	09/13/2016....	.....	.....2,513,149	0	0	0	0	0	0	0	28,595	0	0	0
4425879.....	SAN ANTONIO.....	TX.....	.....	01/11/2017....	.....	.....1,839,699	0	0	0	0	0	0	0	19,647	0	0	0
4425891.....	EL PASO.....	TX.....	.....	03/06/2017....	.....	.....608,061	0	0	0	0	0	0	0	10,505	0	0	0
4425894.....	ROCKWALL.....	TX.....	.....	03/21/2017....	.....	.....1,404,968	0	0	0	0	0	0	0	8,900	0	0	0
4425903.....	VICTORIA.....	TX.....	.....	04/27/2017....	.....	.....1,511,223	0	0	0	0	0	0	0	18,250	0	0	0
4425907.....	SAN ANTONIO.....	TX.....	.....	05/12/2017....	.....	.....799,345	0	0	0	0	0	0	0	13,271	0	0	0
4425914.....	HORIZON CITY.....	TX.....	.....	06/21/2017....	.....	.....1,910,010	0	0	0	0	0	0	0	24,761	0	0	0
4425928.....	EL PASO.....	TX.....	.....	07/18/2017....	.....	.....4,865,898	0	0	0	0	0	0	0	77,283	0	0	0
4425945.....	PFLUGERVILLE.....	TX.....	.....	09/20/2017....	.....	.....2,685,830	0	0	0	0	0	0	0	26,771	0	0	0
4425981.....	EL PASO.....	TX.....	.....	03/09/2018....	.....	.....3,731,415	0	0	0	0	0	0	0	34,981	0	0	0
4425984.....	HOUSTON.....	TX.....	.....	03/28/2018....	.....	.....912,037	0	0	0	0	0	0	0	8,792	0	0	0
4426060.....	MCALLEN.....	TX.....	.....	03/26/2019....	.....	.....2,164,240	0	0	0	0	0	0	0	29,165	0	0	0
4426061.....	SWEETWATER.....	TX.....	.....	03/27/2019....	.....	.....2,604,672	0	0	0	0	0	0	0	22,774	0	0	0
4426087.....	NEW BRAUNFELS.....	TX.....	.....	07/15/2019....	.....	.....1,250,545	0	0	0	0	0	0	0	15,244	0	0	0
4426106.....	HOUSTON.....	TX.....	.....	09/19/2019....	.....	.....1,746,802	0	0	0	0	0	0	0	16,944	0	0	0
4426110.....	FORT WORTH.....	TX.....	.....	10/10/2019....	.....	.....3,500,579	0	0	0	0	0	0	0	47,258	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008....	.....	.....404,184	0	0	0	0	0	0	0	97,700	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013....	.....	.....741,729	0	0	0	0	0	0	0	20,442	0	0	0
4525711.....	ROY.....	UT.....	.....	10/21/2014....	.....	.....567,426	0	0	0	0	0	0	0	20,740	0	0	0
4525744.....	SALT LAKE CITY.....	UT.....	.....	03/26/2015....	.....	.....1,250,044	0	0	0	0	0	0	0	27,441	0	0	0
4526025.....	SALT LAKE CITY.....	UT.....	.....	09/04/2018....	.....	.....2,102,002	0	0	0	0	0	0	0	18,157	0	0	0
4526136.....	OREM.....	UT.....	.....	03/30/2020....	.....	.....2,164,121	0	0	0	0	0	0	0	13,687	0	0	0
4720658.....	GLEN ALLEN.....	VA.....	.....	03/13/2019....	.....	.....3,036,956	0	0	0	0	0	0	0	17,751	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006....	.....	.....152,957	0	0	0	0	0	0	0	29,806	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012....	.....	.....1,114,451	0	0	0	0	0	0	0	30,929	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013....	.....	.....448,369	0	0	0	0	0	0	0	41,349	0	0	0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014....	.....	.....1,028,847	0	0	0	0	0	0	0	62,640	0	0	0
4725720.....	MIDLOTHIAN.....	VA.....	.....	12/03/2014....	.....	.....832,669	0	0	0	0	0	0	0	10,555	0	0	0
4725721.....	YORKTOWN.....	VA.....	.....	12/10/2014....	.....	.....832,056	0	0	0	0	0	0	0	18,874	0	0	0
4725960.....	NORFOLK.....	VA.....	.....	11/22/2017....	.....	.....2,699,719	0	0	0	0	0	0	0	26,855	0	0	0
4725983.....	VIRGINIA BEACH.....	VA.....	.....	03/16/2018....	.....	.....1,861,670	0	0	0	0	0	0	0	28,765	0	0	0
4726029.....	FARMVILLE.....	VA.....	.....	09/27/2018....	.....	.....5,833,340	0	0	0	0	0	0	0	51,039	0	0	0
4726162.....	STERLING.....	VA.....	.....	11/12/2020....	.....	.....2,650,000	0	0	0	0	0	0	0	22,673	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4825719.....	TUKWILA.....	WA.....	.....	11/21/2014....	.....	.....1,213,391	0	0	0	0	0	0	0	27,832	0	0	0
4825759.....	RICHLAND.....	WA.....	.....	05/21/2015....	.....	.....3,477,766	0	0	0	0	0	0	0	41,685	0	0	0
4825775.....	SILVERDALE.....	WA.....	.....	07/13/2015....	.....	.....2,432,289	0	0	0	0	0	0	0	29,934	0	0	0
4825838.....	AUBURN.....	WA.....	.....	06/29/2016....	.....	.....1,420,592	0	0	0	0	0	0	0	11,140	0	0	0
4825861.....	TACOMA.....	WA.....	.....	10/04/2016....	.....	.....725,238	0	0	0	0	0	0	0	13,321	0	0	0
4825916.....	BELLINGHAM.....	WA.....	.....	06/28/2017....	.....	.....2,748,430	0	0	0	0	0	0	0	27,930	0	0	0
4826050.....	BURIEN.....	WA.....	.....	02/15/2019....	.....	.....1,837,160	0	0	0	0	0	0	0	24,463	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	.....602,824	0	0	0	0	0	0	0	62,901	0	0	0
5025890.....	BURLINGTON.....	WI.....	.....	03/03/2017....	.....	.....600,622	0	0	0	0	0	0	0	14,862	0	0	0
5026067.....	ARCADIA.....	WI.....	.....	04/17/2019....	.....	.....751,703	0	0	0	0	0	0	0	10,853	0	0	0
5026068.....	CASHTON.....	WI.....	.....	04/17/2019....	.....	.....703,419	0	0	0	0	0	0	0	10,158	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						398,077,632	0	0	0	0	0	0	0	6,912,022	0	0	0
0599999. Total Mortgages.....						410,628,617	0	0	0	0	0	0	12,443,549	19,355,571	0	0	0

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, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. States, Territories and Possessions														
052451	BH	3	CITY OF AUSTIN CONRAC 2013	2.858% 11/1		02/10/2021	Wells Fargo Securities			4,000,000	4,000,000		0	1.F FE
546475	UT	9	LOUISIANA ST GAS & FUELS TAX R	2.830%		02/05/2021	Wells Fargo Securities			2,031,840	2,000,000		15,408	1.D FE
54651T	BN	4	LOUISIANA ST TRANSPRTN AUTH	3.080% 08/		01/14/2021	Morgan Stanley Dean Witter			2,311,178	2,250,000		0	1.E FE
575896	WR	2	MASSACHUSETTS ST PORT AUTH	2.719% 07/0		02/04/2021	Bank of America			3,250,000	3,250,000		0	1.C FE
647719	QM	8	NEW ORLEANS LA SEWAGE SVC REVE	2.839%		02/05/2021	J P Morgan & Co			1,000,000	1,000,000		0	2.A FE
647719	QN	6	NEW ORLEANS LA SEWAGE SVC REVE	2.939%		02/05/2021	J P Morgan & Co			1,500,000	1,500,000		0	2.A FE
647753	MN	9	NEW ORLEANS LA WTR REVENUE	2.889% 12/0		02/05/2021	J P Morgan & Co			2,750,000	2,750,000		0	2.A FE
709235	T7	0	PENNSYLVANIA ST UNIV	2.790% 09/01/43		01/12/2021	Morgan Stanley Dean Witter			2,092,680	2,000,000		20,615	1.C FE
76221T	PC	7	RHODE ISLAND ST HSG & MTGE FIN	3.032%		01/14/2021	J P Morgan & Co			1,750,000	1,750,000		0	1.C FE
79771F	AA	5	SAN FRANCISCO CA CITY & CNTY P	2.825%		01/20/2021	Morgan Stanley Dean Witter			3,085,590	3,000,000		21,423	1.D FE
898735	UW	3	TUCSON AZ COPS	2.856% 07/01/47		02/18/2021	FTN Financial			2,000,000	2,000,000		0	1.E FE
1799999			Total - Bonds - U.S. States, Territories & Possessions							25,771,288	25,500,000		57,446	XXX
Bonds - Industrial and Miscellaneous														
02209S	BN	2	ALTRIA GROUP INC	3.700% 02/04/51		02/01/2021	Credit Suisse			1,985,300	2,000,000		0	2.B FE
02209S	BP	7	ALTRIA GROUP INC	4.000% 02/04/61		02/01/2021	Credit Suisse			1,983,800	2,000,000		0	2.B FE
025932	AP	9	AMERICAN FINANCIAL GROUP	5.250% 04/02/		03/17/2021	Morgan Stanley Dean Witter			3,572,400	3,000,000		73,063	2.A FE
036752	AK	9	ANTHEM INC	3.700% 09/15/49		02/25/2021	BNP Paribas			1,054,870	1,000,000		17,061	2.B FE
037833	DQ	0	APPLE INC	2.950% 09/11/49		01/14/2021	RBC Capital Markets			3,236,760	3,000,000		31,467	1.B FE
037833	EF	3	APPLE INC	2.650% 02/08/51		02/01/2021	Goldman Sachs & Co			2,980,290	3,000,000		0	1.B FE
06541U	BW	5	BANK 2020-BN30 A4	1.925% 12/10/53		01/08/2021	Wells Fargo Securities			2,032,500	2,000,000		1,176	1.A FE
08163B	BA	8	BENCHMARK MORTGAGE TRUST 2020-B22 A5	1		01/12/2021	Bank of America			2,539,941	2,500,000		1,781	1.A FE
08163L	AG	4	BENCHMARK MORTGAGE TRUST 2020-B21 A5	1		01/08/2021	Deutsche Bank Securities			3,064,688	3,000,000		1,813	1.A FE
09261W	AJ	3	BLACKROCK DLF IX 2020-1 D	4.226% 07/21		03/29/2021	Direct			141,656	141,656		0	3.B Z
09261W	AL	8	BLACKROCK DLF IX 2020-1 E	4.726% 07/21		02/17/2021	Direct			110,287	110,287		0	3.A FE
11135F	BF	7	BROADCOM INC 144A	2.600% 02/15/33		01/04/2021	BNP Paribas			1,995,440	2,000,000		0	2.C FE
11135F	BJ	9	BROADCOM INC 144A	3.500% 02/15/41		01/04/2021	Morgan Stanley Dean Witter			1,993,080	2,000,000		0	2.C FE
12470@	AC	8	CA & NY PROP SALE REIT 2 LLC SENIOR UNSE			01/07/2021	Bank of America			3,000,000	3,000,000		0	1.G Z
125523	BK	5	CIGNA CORP	3.875% 10/15/47		02/25/2021	BNP Paribas			1,069,880	1,000,000		14,639	2.B FE
125523	CK	4	CIGNA CORP	3.400% 03/15/50		02/26/2021	Citi Global Markets Inc			1,007,110	1,000,000		15,772	2.B FE
126408	HC	0	CSX CORP	3.950% 05/01/50		02/26/2021	Citi Global Markets Inc			1,135,930	1,000,000		13,276	2.A FE
134429	BK	4	CAMPBELL SOUP COMPANY	3.125% 04/24/50		01/20/2021	Goldman Sachs & Co			2,087,720	2,000,000		15,278	2.B FE
166756	AQ	9	NOBLE ENERGY INC	8.000% 04/01/27		01/06/2021	Tax Free Exchange			10,763,188	10,400,000		0	1.D FE
20030N	CC	3	COMCAST CORP	3.969% 11/01/47		01/15/2021	US Bancorp			2,427,800	2,000,000		17,420	1.G FE
20030N	CE	9	COMCAST CORP	3.999% 11/01/49		01/15/2021	US Bancorp			2,443,180	2,000,000		17,551	1.G FE
20825C	AV	6	CONOCOPHILLIPS 144A	3.750% 10/01/27		02/08/2021	Tax Free Exchange			2,940,013	3,000,000		0	1.G FE
20825C	AX	2	CONOCOPHILLIPS 144A	4.300% 08/15/28		02/08/2021	Tax Free Exchange			1,018,054	1,000,000		0	1.G FE
225655	A@	8	CRESCENT CAPITAL BDC INC SENIOR SECURED			02/17/2021	Wells Fargo Securities			1,000,000	1,000,000		0	2.C FE
22822V	AX	9	CROWN CASTLE INTL CORP	2.900% 04/01/41		02/08/2021	Citi Global Markets Inc			3,982,320	4,000,000		0	2.C FE
254687	FZ	4	WALT DISNEY COMPANY (THE)	3.600% 01/13		02/25/2021	Various			3,390,010	3,000,000		6,000	1.G FE
260543	CG	6	DOW CHEMICAL CO	4.375% 11/15/42		01/22/2021	Suntrust			4,246,355	3,500,000		28,194	2.C FE
26113*	AA	7	DYAL CAPITAL PRTNRS IV ISSR B SENIOR SEC			02/22/2021	Goldman Sachs & Co			1,400,000	1,400,000		0	1.F PL
26113@	AA	5	DYAL CAPITAL PRTNRS IV ISSR A SENIOR SEC			02/22/2021	Goldman Sachs & Co			2,600,000	2,600,000		0	1.F PL
26138E	AY	5	KEURIG DR PEPPER INC	4.420% 12/15/46		03/01/2021	Various			3,509,540	3,000,000		27,011	2.B FE
30306V	A#	6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED N			03/08/2021	Credit Suisse			853,000	853,000		0	2.B Z

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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, NAIC Designation Modifier and SVO Administrative Symbol
31620M	BU	9	FIDELITY NATIONAL INFORMATION 3.100% 0.....		02/23/2021.....	J P Morgan & Co.....		993,950	1,000,000	0	2.B FE.....
36261M	AB	5	GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A.....		01/15/2021.....	Goldman Sachs & Co.....		3,500,175	3,360,000	6,533	1.A FE.....
373334	KN	0	GEORGIA POWER CO 3.700% 01/30/50.....		02/26/2021.....	Various.....		4,491,220	4,000,000	41,317	2.A FE.....
373334	KP	5	GEORGIA POWER CO 3.250% 03/15/51.....		02/22/2021.....	Citi Global Markets Inc.....		1,998,060	2,000,000	0	1.G FE.....
375558	BK	8	GILEAD SCIENCES INC 4.150% 03/01/47.....		02/11/2021.....	Various.....		6,042,515	5,100,000	91,703	2.A FE.....
38148Y	AA	6	GOLDMAN SACHS GROUP INC 4.017% 10/31/3.....		01/20/2021.....	Goldman Sachs & Co.....		2,383,200	2,000,000	18,300	2.A FE.....
427096	B@	0	HERCULES CAPITAL INC SENIOR UNSECURED NO.....		03/04/2021.....	Goldman Sachs & Co.....		3,000,000	3,000,000	0	2.B Z.....
437076	CG	5	HOME DEPOT INC 2.375% 03/15/51.....		01/04/2021.....	J P Morgan & Co.....		2,959,680	3,000,000	0	1.F FE.....
45005*	AC	4	IRG INDUSTRIAL LLC SENIOR UNSECURED NOTE.....		03/03/2021.....	Goldman Sachs & Co.....		3,000,000	3,000,000	0	2.C Z.....
45783N	AA	5	INSTAR LEASING III LLC 2021-1A A 2.300.....		02/03/2021.....	Credit Suisse.....		999,456	1,000,000	0	1.F FE.....
459200	HF	1	IBM CORP 4.000% 06/20/42.....		01/19/2021.....	Credit Suisse.....		3,627,210	3,000,000	10,333	1.F FE.....
46592E	AC	0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.5.....		01/19/2021.....	J P Morgan & Co.....		1,040,625	1,000,000	1,944	1.A FE.....
46671@	AA	7	JRD HOLDINGS SECURED TRUST CTL 3.620%.....		01/27/2021.....	CTL Capital.....		3,000,000	3,000,000	0	2.B Z.....
485170	BE	3	KANSAS CITY SOUTHERN 3.500% 05/01/50.....		02/24/2021.....	Barclays.....		2,047,120	2,000,000	22,361	2.B FE.....
494550	BP	0	KINDER MORGAN ENERGY PARTNERS 5.000% 0.....		02/08/2021.....	Barclays.....		1,157,610	1,000,000	22,083	2.B FE.....
50077L	AX	4	KRAFT HEINZ FOODS CO 4.625% 10/01/39.....		02/16/2021.....	Citi Global Markets Inc.....		1,150,000	1,000,000	17,601	3.A FE.....
50212@	AB	3	LP 1A REIT INC SENIOR UNSECURED NOTES.....		01/07/2021.....	Bank of America.....		3,000,000	3,000,000	0	1.G Z.....
53079E	BL	7	LIBERTY MUTUAL GROUP 144A 4.300% 02/01.....		01/27/2021.....	Bank of America.....		1,000,000	1,000,000	0	3.A FE.....
53079E	BL	7	LIBERTY MUTUAL GROUP 144A 4.300% 02/01.....		01/27/2021.....	Bank of America.....		3,000,000	3,000,000	0	3.B FE.....
546347	AM	7	LOUISIANA PACIFIC CORP 144A 3.625% 03/.....		02/25/2021.....	Bank of America.....		1,000,000	1,000,000	0	3.B FE.....
548661	DZ	7	LOWES COMPANIES INC 3.000% 10/15/50.....		01/21/2021.....	Barclays.....		1,024,580	1,000,000	7,750	2.A FE.....
617446	8Y	8	MORGAN STANLEY 2.802% 01/25/52.....		01/20/2021.....	Morgan Stanley Dean Witter.....		2,000,000	2,000,000	0	1.F FE.....
626738	AF	5	MURPHY OIL USA INC 144A 3.750% 02/15/3.....		01/25/2021.....	Citi Global Markets Inc.....		503,125	500,000	0	3.B FE.....
636180	BR	1	NATIONAL FUEL GAS CO 2.950% 03/01/31.....		02/09/2021.....	Bank of America.....		3,997,560	4,000,000	0	2.C FE.....
63636#	AF	3	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO.....		01/06/2021.....	Bank of America.....		2,000,000	2,000,000	0	2.A PL.....
63636#	AG	1	NATIONAL HOCKEY LEAGUE SENIOR SECURED NO.....		01/06/2021.....	Bank of America.....		3,000,000	3,000,000	0	2.A PL.....
644188	BF	0	NEW ENGLAND POWER CO 144A 3.800% 12/05.....		01/14/2021.....	J P Morgan & Co.....		2,324,140	2,000,000	9,289	2.A FE.....
647551	C*	9	NEW MOUNTAIN FINANCE CORP SENIOR UNSECU.....		01/29/2021.....	Deutsche Bank Securities.....		3,000,000	3,000,000	0	2.C Z.....
655844	BY	3	NORFOLK SOUTHERN CORP 4.150% 02/28/48.....		03/01/2021.....	280 Securities.....		1,153,190	1,000,000	576	2.A FE.....
723787	AQ	0	PIONEER NATURAL RESOURCE 1.900% 08/15/.....		01/14/2021.....	Barclays.....		1,957,620	2,000,000	16,678	2.B FE.....
723787	AR	8	PIONEER NATURAL RESOURCE 2.150% 01/15/.....		01/14/2021.....	Bank of America.....		2,992,260	3,000,000	0	2.B FE.....
845743	BQ	5	SOUTHWESTERN PUBLIC SERVICE 3.400% 08/.....		02/03/2021.....	Various.....		3,304,848	3,000,000	47,657	1.G FE.....
88315L	AR	9	TEXTAINER MARINE CONTAINERS 2021-2A B.....		03/24/2021.....	Bank of America.....		1,999,285	2,000,000	0	2.B FE.....
893574	AM	5	TRANSCONT GAS PIPE CORP 4.600% 03/15/4.....		01/14/2021.....	Barclays.....		1,440,408	1,200,000	19,013	2.B FE.....
896517	AB	5	TRINITY HEALTH CORP 2.632% 12/01/40.....		01/12/2021.....	Goldman Sachs & Co.....		2,500,000	2,500,000	0	1.D FE.....
89677Y	A@	9	TRIPLEPOINT VENTURE GROWTH BDC SENIOR UN.....		03/01/2021.....	Goldman Sachs & Co.....		5,000,000	5,000,000	0	2.C Z.....
898813	AR	1	TUCSON ELECTRIC POWER CO 4.000% 06/15/.....		01/29/2021.....	J P Morgan & Co.....		1,792,200	1,500,000	7,833	1.G FE.....
91324P	DU	3	UNITEDHEALTH GROUP INC 3.700% 08/15/49.....		02/25/2021.....	Wells Fargo Securities.....		1,089,970	1,000,000	1,644	1.G FE.....
91533B	AF	7	VIATRIS INC 144A 4.000% 06/22/50.....		01/15/2021.....	RBC Capital Markets.....		3,419,130	3,000,000	9,333	2.C FE.....
931427	AC	2	WALGREENS BOOTS ALLIANCE INC 4.800% 11.....		02/16/2021.....	Mizuho Securities.....		3,507,810	3,000,000	36,000	2.B FE.....
01626P	AN	6	ALIMENTATION COUCHE-TARD 144A 3.800% 0.....	A.....	01/27/2021.....	Citi Global Markets Inc.....		2,263,600	2,000,000	844	2.B FE.....
09784Y	AC	2	BONAVISTA ENERGY CORPORATION PIK CONVERT.....	A.....	03/01/2021.....	Direct.....		0	9,678	0	6. Z.....
878744	AB	7	TECK RESOURCES LIMITED 5.200% 03/01/42.....	A.....	01/27/2021.....	Mizuho Securities.....		2,318,630	2,000,000	42,756	2.C FE.....
10373Q	BQ	2	BP CAP MARKETS AMERICA 3.379% 02/08/61.....	C.....	02/03/2021.....	Citi Global Markets Inc.....		1,000,000	1,000,000	0	1.F FE.....

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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, NAIC Designation Modifier and SVO Administrative Symbol
78391Y A# 5	RYMAN HEALTHCARE LTD SENIOR SECURED NOTE.....			D.....	02/16/2021.....	nab Capital Securities LLC.....		5,000,000	5,000,000	0	2.C Z.....
822582 AT 9	SHELL INTERNATIONAL FINANCE 3.625% 08/.....			D.....	01/29/2021.....	Barclays.....		1,861,048	1,655,000	26,831	1.E FE.....
874060 AZ 9	TAKEDA PHARMACEUTICAL 3.175% 07/09/50.....			D.....	01/27/2021.....	Wells Fargo Securities.....		4,172,820	4,000,000	5,821	2.B FE.....
89153V AU 3	TOTAL CAPITAL INTL SA 3.461% 07/12/49.....			D.....	01/13/2021.....	Morgan Stanley Dean Witter.....		2,771,175	2,500,000	721	1.E FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							192,349,332	181,829,621	746,423	XXX
8399997.	Total - Bonds - Part 3.....							218,120,620	207,329,621	803,869	XXX
8399999.	Total - Bonds.....							218,120,620	207,329,621	803,869	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

00206R 10 2	AT&T INC.....			03/31/2021.....	Various.....		13,160.000	400,783	XXX	0	XXX
00287Y 10 9	ABBVIE INC.....			03/31/2021.....	Various.....		3,808.000	398,510	XXX	0	XXX
025537 10 1	AMERICAN ELECTRIC POWER CO.....			03/31/2021.....	Various.....		4,728.000	400,694	XXX	0	XXX
11135F 10 1	BROADCOM INC.....			03/29/2021.....	Instinet.....		1,000.000	467,084	XXX	0	XXX
166764 10 0	CHEVRON CORP.....			03/31/2021.....	Various.....		3,784.000	401,484	XXX	0	XXX
17275R 10 2	CISCO SYSTEMS INC.....			03/31/2021.....	Various.....		7,680.000	400,465	XXX	0	XXX
191216 10 0	COCA-COLA CO.....			03/31/2021.....	Various.....		7,616.000	400,264	XXX	0	XXX
209115 10 4	CONSOLIDATED EDISON INC.....			03/31/2021.....	Various.....		5,384.000	400,544	XXX	0	XXX
25746U 10 9	DOMINION ENERGY INC.....			03/31/2021.....	Various.....		5,324.000	400,525	XXX	0	XXX
26441C 20 4	DUKE ENERGY CORP.....			03/31/2021.....	Bloomberg Tradebook.....		4,164.000	400,787	XXX	0	XXX
29476L 10 7	EQUITY RESIDENTIAL REIT.....			03/31/2021.....	Various.....		5,520.000	400,574	XXX	0	XXX
437076 10 2	HOME DEPOT INC.....			03/31/2021.....	Bloomberg Tradebook.....		1,316.000	401,086	XXX	0	XXX
438516 10 6	HONEYWELL INTL.....			03/31/2021.....	Various.....		1,872.000	401,442	XXX	0	XXX
459200 10 1	IBM CORP.....			03/31/2021.....	Bloomberg Tradebook.....		2,988.000	401,054	XXX	0	XXX
46625H 10 0	JP MORGAN CHASE & CO.....			03/31/2021.....	Various.....		2,608.000	400,424	XXX	0	XXX
58933Y 10 5	MERCK & COMPANY.....			03/31/2021.....	Various.....		5,216.000	400,275	XXX	0	XXX
717081 10 3	PFIZER.....			03/29/2021.....	Instinet.....		11,600.000	415,057	XXX	0	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL.....			03/31/2021.....	Various.....		4,440.000	400,571	XXX	0	XXX
744320 10 2	PRUDENTIAL FINANCIAL INC.....			03/31/2021.....	Bloomberg Tradebook.....		4,356.000	400,361	XXX	0	XXX
74460D 10 9	PUBLIC STORAGE REIT.....			03/31/2021.....	Various.....		1,640.000	400,903	XXX	0	XXX
75513E 10 1	RAYTHEON TECH CORP.....			03/31/2021.....	Various.....		5,104.000	400,097	XXX	0	XXX
842587 10 7	SOUTHERN CO.....			03/31/2021.....	Various.....		6,524.000	400,437	XXX	0	XXX
88579Y 10 1	3M COMPANY.....			03/31/2021.....	Various.....		2,060.000	400,471	XXX	0	XXX
902973 30 4	US BANCORP.....			03/31/2021.....	Bloomberg Tradebook.....		7,168.000	400,107	XXX	0	XXX
92343V 10 4	VERIZON COMMUNICATIONS.....			03/31/2021.....	Instinet.....		6,960.000	400,040	XXX	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....							10,094,039	XXX	0	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other

000000 00 0	FEDERAL HOME LOAN BANK - CINTI.....			01/12/2021.....	Direct.....		3,857.000	385,700	XXX	0	XXX
9199999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other.....							385,700	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3.....							10,479,739	XXX	0	XXX
9799999.	Total - Common Stocks.....							10,479,739	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks.....							10,479,739	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							228,600,359	XXX	803,869	XXX

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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		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25272X	AA	3		03/20/2021.	Paydown.		54,312	54,312	54,298	54,304	0	8	0	8	0	54,312	0	0	0	275	10/22/2029.	1.F FE
25272X	AB	1		03/20/2021.	Paydown.		18,104	18,104	18,101	18,100	0	2	0	2	0	18,104	0	0	0	115	10/22/2029.	2.B FE
26208C	AN	8		03/15/2021.	Paydown.		197,139	197,139	197,135	197,130	0	10	0	10	0	197,139	0	0	0	1,345	05/15/2024.	1.D FE
26208M	AF	3		03/15/2021.	Paydown.		349,271	349,271	349,193	349,237	0	34	0	34	0	349,271	0	0	0	2,784	01/15/2025.	1.E FE
26209B	AF	6		03/15/2021.	Paydown.		441,890	441,890	441,812	441,863	0	27	0	27	0	441,890	0	0	0	2,641	11/15/2024.	1.C FE
26224H	AH	0		01/15/2021.	Paydown.		87,695	87,695	87,680	87,680	0	15	0	15	0	87,695	0	0	0	936	10/15/2031.	2.B FE
27034J	AB	7		03/25/2021.	Paydown.		122,684	122,684	122,660	122,669	0	15	0	15	0	122,684	0	0	0	649	05/25/2034.	1.A FE
28416D	AB	6		03/25/2021.	Paydown.		50,462	50,462	50,446	50,454	0	8	0	8	0	50,462	0	0	0	257	03/25/2030.	1.F FE
29977J	AB	2		03/01/2021.	Paydown.		109,607	109,607	110,258	109,527	0	80	0	80	0	109,607	0	0	0	483	03/25/2043.	1.D FM
29977K	AA	1		03/01/2021.	Paydown.		93,962	93,962	92,552	93,497	0	465	0	465	0	93,962	0	0	0	477	06/25/2043.	1.D FM
30288*	AA	8		03/31/2021.	Redemption	100.0000	18,800	18,800	18,800	18,800	0	0	0	0	0	18,800	0	0	0	427	03/31/2038.	2.B FE
3140FX	ED	0		03/01/2021.	Paydown.		122,076	122,076	125,471	125,392	0	(3,316)	0	(3,316)	0	122,076	0	0	0	659	08/01/2056.	1.A
33767C	AD	9		03/01/2021.	Paydown.		90,536	90,536	92,290	90,604	0	(3)	0	(3)	0	90,601	0	(65)	(65)	474	03/25/2045.	1.D FM
33851K	AC	0		03/01/2021.	Paydown.		313,593	313,593	322,413	321,824	0	(8,231)	0	(8,231)	0	313,593	0	0	0	1,667	08/25/2050.	1.D FM
33972P	AA	7		03/31/2021.	Redemption	100.0000	84,000	84,000	84,000	84,000	0	0	0	0	0	84,000	0	0	0	1,733	03/31/2038.	2.B FE
35040U	AA	9		03/15/2021.	Paydown.		36,940	36,940	36,935	36,938	0	2	0	2	0	36,940	0	0	0	201	07/15/2033.	1.C FE
36157R	D9	3		03/01/2021.	Paydown.		6,348	6,609	5,625	5,965	178	7	0	185	0	6,150	0	198	198	45	04/25/2029.	6.FM
36255X	AB	9		03/15/2021.	Paydown.		256,197	256,197	256,172	256,185	0	12	0	12	0	256,197	0	0	0	1,557	08/15/2023.	1.B FE
36261M	AB	5		03/01/2021.	Paydown.		39,674	39,674	41,329	0	0	(1,655)	0	(1,655)	0	39,674	0	0	0	122	06/25/2051.	1.A FE
37959P	AC	1		03/17/2021.	Paydown.		25,740	25,740	25,730	25,730	0	10	0	10	0	25,740	0	0	0	95	11/19/2040.	1.F FE
42770Q	AA	0		03/20/2021.	Paydown.		60,111	60,111	60,070	60,080	0	31	0	31	0	60,111	0	0	0	1,199	09/21/2040.	1.A FE
42771T	AA	3		03/20/2021.	Paydown.		91,589	91,589	91,583	91,583	0	0	0	0	0	91,583	0	6	6	518	09/20/2041.	1.A FE
44040J	AA	6		02/15/2021.	Paydown.		24,581	24,581	24,581	24,581	0	1	0	1	0	24,581	0	0	0	134	11/15/2039.	1.G FE
45254T	PM	0		03/01/2021.	Paydown.		959	959	943	949	0	1	0	1	0	950	0	9	9	8	08/25/2034.	1.D FM
45660N	QF	5		03/01/2021.	Paydown.		124,201	124,201	122,532	123,241	0	4	0	4	0	123,245	0	956	956	1,400	06/25/2033.	1.D FM
45780K	AD	8		01/15/2021.	Paydown.		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	131,161	11/15/2046.	1.F FE
45783N	AA	5		03/15/2021.	Paydown.		3,712	3,712	3,710	0	0	2	0	2	0	3,712	0	0	0	8	02/15/2054.	1.F FE
46592E	AC	0		03/01/2021.	Paydown.		20,365	20,365	21,192	0	0	(827)	0	(827)	0	20,365	0	0	0	70	06/25/2051.	1.A FE
46616M	AA	8		03/15/2021.	Paydown.		14,887	14,887	14,794	14,834	0	54	0	54	0	14,887	0	0	0	96	12/15/2048.	1.A FE
46639G	AL	0		03/01/2021.	Paydown.		51,423	51,423	52,598	51,572	0	(2)	0	(2)	0	51,570	0	(147)	(147)	260	03/01/2043.	1.D FM
46641C	AA	9		03/01/2021.	Paydown.		54,011	54,011	55,370	54,371	0	(1)	0	(1)	0	54,370	0	(359)	(359)	282	01/25/2044.	1.D FM
46650P	AC	4		03/01/2021.	Paydown.		100,419	100,419	100,780	100,309	0	(8)	0	(8)	0	100,300	0	119	119	674	06/25/2049.	1.D FM
46651B	AC	4		03/01/2021.	Paydown.		195,898	195,898	198,959	196,691	0	(58)	0	(58)	0	196,634	0	(736)	(736)	1,076	12/25/2049.	1.D FM
46651N	AA	2		03/15/2021.	Paydown.		17,947	17,947	17,947	17,947	0	0	0	0	0	17,947	0	0	0	105	04/15/2044.	2.A FE
47715*	AA	5		03/05/2021.	Redemption	100.0000	307,050	307,050	307,050	307,050	0	0	0	0	0	307,050	0	0	0	6,786	03/05/2023.	1.E FE
49725V	AB	8		03/30/2021.	Redemption	100.0000	82,254	82,254	82,733	82,263	0	(9)	0	(9)	0	82,254	0	0	0	1,180	03/30/2021.	2.A FE
50543L	AA	0		03/15/2021.	Paydown.		7,889	7,889	7,736	7,787	0	102	0	102	0	7,889	0	0	0	37	01/15/2042.	2.A FE
53079E	BL	7		02/03/2021.	Stifel Nicolaus.		969,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(31,000)	(31,000)	478	02/01/2061.	3.A FE
53688T	AA	2		01/29/2021.	Redemption	100.0000	91,358	91,358	91,358	91,358	0	0	0	0	0	91,358	0	0	0	948	04/29/2022.	1.G PL
543190	AA	0		03/15/2021.	Paydown.		77,843	77,843	75,879	76,937	0	906	0	906	0	77,843	0	0	0	378	01/15/2045.	1.F FE

QE05.3

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
553896 AC 5	MVW OWNER TRUST 2017-1A C 2.990% 12/20.....			..	03/20/2021.	Paydown.....		30,186	30,186	30,178	30,181	0	5	0	5	0	30,186	0	0	0	149	12/20/2034.	2.B FE.....
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NO.....			..	01/05/2021.	Redemption 100.0000.....		53,112	53,112	53,112	53,112	0	0	0	0	0	53,112	0	0	0	1,211	07/05/2025.	2.C PL.....
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 7.350.....			..	02/18/2021.	Jeffries & Co.....		204,269	1,317,864	98,840	98,840	0	0	0	0	0	98,840	0	105,429	105,429	0	07/01/2026.	6. Z.....
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29.....			..	01/15/2021.	Redemption 100.0000.....		103,688	103,688	103,688	103,688	0	0	0	0	0	103,688	0	0	0	2,463	01/15/2028.	2.B PL.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....			..	03/15/2021.	Paydown.....		36,946	36,946	35,007	36,666	0	281	0	281	0	36,946	0	0	0	285	07/15/2038.	2.A FE.....
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....			..	03/01/2021.	Paydown.....		28,206	28,206	28,862	28,452	0	(247)	0	(247)	0	28,206	0	0	0	242	08/15/2037.	1.B FE.....
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....			..	03/01/2021.	Paydown.....		47,514	47,514	47,448	47,419	0	94	0	94	0	47,514	0	0	0	382	12/15/2045.	1.D FM.....
629682 AA 3	NADG NNN OPERATING LP 2019-1 A 3.368%.....			..	03/28/2021.	Paydown.....		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	14	12/28/2049.	1.F FE.....
64829X AA 0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1.....			..	03/01/2021.	Paydown.....		163,365	163,365	165,916	164,347	0	(982)	0	(982)	0	163,365	0	0	0	1,201	12/25/2057.	1.D FM.....
654894 AF 1	NOBLE AFFILIATES INC SENIOR NOTES 8.00.....			..	01/06/2021.	Various.....		10,543,632	10,400,000	10,725,066	10,543,882	0	(250)	0	(250)	0	10,543,632	0	0	0	219,556	04/01/2027.	2.C FE.....
68504U AB 7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.....			..	03/09/2021.	Paydown.....		38,326	38,326	38,321	38,322	0	5	0	5	0	38,326	0	0	0	190	04/09/2038.	1.F FE.....
72703P AC 7	PLANET FITNESS MASTER ISSUER 2019-1A A2.....			..	03/05/2021.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	48	12/05/2049.	2.C FE.....
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A.....			..	03/01/2021.	Paydown.....		83,372	83,372	78,714	80,162	0	26	0	26	0	80,187	0	3,184	3,184	510	01/25/2036.	1.D FM.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....			..	03/01/2021.	Paydown.....		6,741	6,741	6,444	6,645	0	96	0	96	0	6,741	0	0	0	56	10/25/2033.	1.D FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....			..	03/01/2021.	Paydown.....		8,686	8,766	8,333	8,712	0	3	0	3	0	8,716	0	(30)	(30)	105	10/25/2021.	4.B FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....			..	03/01/2021.	Paydown.....		31,534	31,534	31,534	31,410	0	(1)	0	(1)	0	31,410	0	125	125	302	09/25/2034.	1.D FM.....
78449G AB 5	SMB Private Education Loan Tru 2016-B A.....			..	03/15/2021.	Paydown.....		47,207	47,207	47,206	47,206	0	1	0	1	0	47,207	0	0	0	194	02/17/2032.	1.A FE.....
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.....			..	03/25/2021.	Paydown.....		178,090	178,090	178,071	178,084	0	0	0	0	0	178,084	0	6	6	939	08/25/2025.	1.A FE.....
785592 AS 5	SABINE PASS LIQUEFACTION 5.000% 03/15/.....			..	02/19/2021.	J P Morgan & Co.....		2,346,920	2,000,000	2,059,540	2,043,945	0	(988)	0	(988)	0	2,042,958	0	303,962	303,962	43,889	03/15/2027.	2.C FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....			..	03/01/2021.	Paydown.....		100,021	100,021	100,021	100,021	0	0	0	0	0	100,021	0	0	0	702	12/25/2033.	1.D FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....			..	03/01/2021.	Paydown.....		157,408	157,408	160,144	160,019	0	(2,611)	0	(2,611)	0	157,408	0	0	0	740	05/25/2043.	1.D FM.....
81747M AA 7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.5.....			..	03/01/2021.	Paydown.....		139,496	139,496	142,144	139,841	0	(344)	0	(344)	0	139,496	0	0	0	1,154	03/25/2049.	1.D FM.....
817743 AA 5	SERVPRO MASTER ISSUER, LLC 2019-1A A2.....			..	01/25/2021.	Paydown.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	73	10/25/2049.	2.C FE.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....			..	01/25/2021.	Paydown.....		62,034	62,034	62,034	62,034	0	0	0	0	0	62,034	0	0	0	617	01/25/2044.	1.F FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....			..	03/01/2021.	Paydown.....		53,599	53,599	52,425	53,341	0	258	0	258	0	53,599	0	0	0	415	07/25/2043.	1.D FM.....
826525 AB 3	SIERRA RECEIVABLES FUNDING CO 2020-2A B.....			..	03/20/2021.	Paydown.....		93,819	93,819	93,794	93,795	0	23	0	23	0	93,819	0	0	0	354	07/20/2037.	1.F FE.....
826525 AC 1	SIERRA RECEIVABLES FUNDING CO 2020-2A C.....			..	03/20/2021.	Paydown.....		93,819	93,819	93,807	93,807	0	11	0	11	0	93,819	0	0	0	536	07/20/2037.	2.B FE.....
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A A.....			..	03/20/2021.	Paydown.....		458,975	458,975	458,881	458,935	0	2	0	2	0	458,936	0	38	38	2,580	07/20/2033.	1.F FE.....
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B.....			..	03/25/2021.	Paydown.....		94,746	94,746	94,728	94,735	0	11	0	11	0	94,746	0	0	0	1,120	01/26/2026.	1.A FE.....
83405A AB 0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B.....			..	02/25/2021.	Paydown.....		208,942	208,942	208,902	208,918	0	24	0	24	0	208,942	0	0	0	1,233	01/26/2026.	1.B FE.....
83546D AG 3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 0.....			..	03/20/2021.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	32	01/20/2050.	2.B FE.....
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4.....			..	01/01/2021.	Redemption 100.0000.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028.	1.F.....
846502 AA 0	SPARC EM SPC LEGAL STLMT HLDG 2015-1A A.....			..	02/01/2021.	Paydown.....		160,045	160,045	160,045	160,045	0	0	0	0	0	160,045	0	0	0	1,600	08/01/2031.	1.G PL.....
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....			..	03/15/2021.	Paydown.....		161,462	161,462	161,439	161,445	0	18	0	18	0	161,462	0	0	0	1,117	06/15/2028.	1.B FE.....
872295 AF 7	TCF AUTO REC OWNER TRUST 2016-1A C 2.5.....			..	03/15/2021.	Paydown.....		2,420,441	2,420,441	2,419,673	2,420,320	0	120	0	120	0	2,420,441	0	0	0	10,300	09/15/2022.	1.A FE.....
87342R AD 6	TACO BELL FUNDING, LLC 2018-1 A2I 4.31.....			..	02/25/2021.	Paydown.....		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	54	11/25/2048.	2.B FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED.....			..	02/01/2021.	Redemption 100.0000.....		170,631	170,631	179,152	174,168	0	(26)	0	(26)	0	174,142	0	(3,511)	(3,511)	8,105	02/01/2030.	2.B FE.....
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%.....			..	03/31/2021.	Redemption 100.0000.....		103,051	103,051	103,051	103,051	0	0	0	0	0	103,051	0	0	0	1,576	03/30/2024.	2.B FE.....
88315L AC 2	TEXTAINER MARINE CONTAINERS 2019-1A A.....			..	03/20/2021.	Paydown.....		30,000	30,000	29,990	29,992	0	8	0	8	0	30,000	0	0	0	198	04/20/2044.	1.F FE.....
88315L AE 8	TEXTAINER MARINE CONTAINERS 2020-1A A.....			..	03/01/2021.	Paydown.....		25,876	25,876	25,871	25,870	0	6	0	6	0	25,876	0	0	0	118	08/21/2045.	1.F FE.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

QE05.5

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
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89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.....			..	03/25/2021.	Paydown.....		91,688	91,688	92,406	91,668	0	20	0	20	0	91,688	0	0	0	420	08/25/2055.	1.D FM.....
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....			..	03/16/2021.	Paydown.....		20,528	20,528	20,528	20,528	0	0	0	0	0	20,528	0	0	0	175	10/16/2040.	1.F FE.....
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750.....			..	03/01/2021.	Paydown.....		51,167	51,167	47,841	47,841	0	0	0	0	0	47,841	0	3,326	3,326	680	04/15/2030.	1.D FM.....
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2.....			..	03/03/2021.	Redemption 100.0000.....		193,560	193,560	193,871	193,725	0	1	0	1	0	193,726	0	(166)	(166)	3,629	09/03/2026.	1.G FE.....
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%.....			..	03/01/2021.	Paydown.....		20,167	20,167	20,165	20,146	0	21	0	21	0	20,167	0	0	0	83	07/20/2033.	1.F FE.....
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF.....			..	03/01/2021.	Paydown.....		97,788	97,788	97,762	97,602	0	186	0	186	0	97,788	0	0	0	462	05/25/2047.	1.A FE.....
92257N AA 4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A.....			..	03/01/2021.	Paydown.....		70,098	70,098	70,092	70,041	0	57	0	57	0	70,098	0	0	0	258	07/25/2049.	1.A FE.....
92838@ AA 1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.....			..	03/31/2021.	Redemption 100.0000.....		12,482	12,482	12,482	12,482	0	0	0	0	0	12,482	0	0	0	80	10/14/2049.	1.F PL.....
94354K AA 8	WAVE USA 2019-1 A 3.597% 09/15/44.....			..	03/15/2021.	Paydown.....		26,346	26,346	26,345	26,345	0	1	0	1	0	26,346	0	0	0	159	09/15/2044.	2.A FE.....
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....			..	03/15/2021.	Paydown.....		31,074	31,074	31,070	31,072	0	2	0	2	0	31,074	0	0	0	152	03/15/2029.	1.F FE.....
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....			..	01/20/2021.	Redemption 100.0000.....		22,016	22,016	22,016	22,016	0	0	0	0	0	22,016	0	0	0	66	09/20/2024.	2.C PL.....
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....			..	03/20/2021.	Redemption 100.0000.....		44,232	44,232	44,232	44,232	0	0	0	0	0	44,232	0	0	0	334	09/20/2024.	3.A PL.....
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....			..	01/16/2021.	Redemption 100.0000.....		22,173	22,173	22,173	22,173	0	0	0	0	0	22,173	0	0	0	67	09/16/2024.	2.C PL.....
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....			..	03/16/2021.	Redemption 100.0000.....		44,547	44,547	44,547	44,547	0	0	0	0	0	44,547	0	0	0	336	09/16/2024.	3.A PL.....
95002J AA 4	WELLS FARGO MRTG BACKED SEC 2019-2 A1.....			..	03/01/2021.	Paydown.....		114,428	114,428	116,466	114,727	0	(300)	0	(300)	0	114,428	0	0	0	757	04/25/2049.	1.D FM.....
97064F AA 3	WILLIS ENGINE SECURITIZATION T 2020-A A.....			..	03/15/2021.	Paydown.....		21,980	21,980	21,979	21,979	0	0	0	0	0	21,980	0	0	0	118	03/15/2045.	1.F FE.....
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....			..	03/01/2021.	Paydown.....		56,592	56,592	58,502	56,774	0	(5)	0	(5)	0	56,769	0	(177)	(177)	411	06/27/2044.	1.D FM.....
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27.....			A	03/15/2021.	Redemption 100.0000.....		72,374	72,374	73,459	73,165	0	(29)	0	(29)	0	73,136	0	(762)	(762)	1,303	03/15/2027.	1.F FE.....
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23.....			A	03/15/2021.	Redemption 100.0000.....		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	745	03/15/2023.	2.C FE.....
064149 C8 8	BANK OF NOVA SCOTIA 4.375% 01/13/21.....			A	01/13/2021.	Maturity.....		1,000,000	1,000,000	1,030,540	1,000,124	0	(124)	0	(124)	0	1,000,000	0	0	0	21,875	01/13/2021.	1.E FE.....
72605X AG 0	PLACER DOME INC 7.310% 01/26/21.....			..	01/26/2021.	Maturity.....		2,875,000	2,875,000	2,589,225	2,873,112	0	1,888	0	1,888	0	2,875,000	0	0	0	111,503	01/26/2021.	2.B FE.....
05070F A* 1	AUCKLAND INTERNATIONAL AIRPORT LIMITED S.....			D	02/15/2021.	Maturity.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	88,400	02/15/2021.	1.G FE.....
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....			C	03/31/2021.	Redemption 100.0000.....		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	570	06/30/2035.	2.C FE.....
10302V BE 4	BOWMAN PARK CLO LTD 2014-1A B2R 3.545%.....			D	02/19/2021.	Paydown.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	16,935	11/23/2025.	1.B FE.....
21685W BT 3	RABOBANK NEDERLAND 4.500% 01/11/21.....			D	01/11/2021.	Maturity.....		3,000,000	3,000,000	2,990,160	2,999,967	0	33	0	33	0	3,000,000	0	0	0	67,500	01/11/2021.	1.D FE.....
302154 AX 7	EXPORT-IMPORT BANK OF KOREA 4.000% 01/.....			D	01/29/2021.	Maturity.....		1,000,000	1,000,000	999,050	999,991	0	9	0	9	0	1,000,000	0	0	0	20,000	01/29/2021.	1.C FE.....
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/.....			D	03/17/2021.	Paydown.....		895,833	895,833	895,646	895,741	0	5	0	5	0	895,746	0	87	87	6,978	07/17/2029.	1.G FE.....
45605P AM 0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.....			D	01/15/2021.	Redemption 100.0000.....		64,436	64,436	64,436	64,436	0	0	0	0	0	64,436	0	0	0	843	04/15/2026.	2.B FE.....
87938W AP 8	TELEFONICA EMISIONES SAU 5.462% 02/16/.....			D	02/16/2021.	Maturity.....		1,000,000	1,000,000	998,745	999,980	0	20	0	20	0	1,000,000	0	0	0	27,310	02/16/2021.	2.C FE.....
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0.....			D	02/01/2021.	Redemption 100.0000.....		55,000	55,000	55,206	55,133	0	(1)	0	(1)	0	55,133	0	(133)	(133)	1,684	08/01/2025.	5.A FE.....
92913U AY 2	VOYA CLO LTD 2015-3A A2BR 4.682% 10/20.....			D	02/09/2021.	Paydown.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	56,704	10/20/2031.	1.A FE.....
G0754# AD 9	BABCOCK INTL GROUP PLC 5.640% 03/17/21.....			D	03/17/2021.	Maturity.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	84,600	03/17/2021.	2.B.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1.....			D	03/31/2021.	Redemption 100.0000.....		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	656	11/30/2033.	3.C PL.....
Q0458* AF 6	AQUASURE PTY LTD SERIES 2018A 4.320% 0.....			D	01/12/2021.	Redemption 100.0000.....		17,567	17,567	17,567	17,567	0	0	0	0	0	17,567	0	0	0	379	01/12/2034.	1.G FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							71,142,434	71,493,382	70,412,039	66,221,148	178	(8,369)	0	(8,191)	0	70,515,951	0	523,180	523,180	1,449,540	XXX	XXX
8399997.	Total - Bonds - Part 4.....							83,497,000	83,847,948	83,054,654	78,622,176	178	(53,780)	0	(53,602)	0	82,871,570	0	522,128	522,128	1,593,308	XXX	XXX
8399999.	Total - Bonds.....							83,497,000	83,847,948	83,054,654	78,622,176	178	(53,780)	0	(53,602)	0	82,871,570	0	522,128	522,128	1,593,308	XXX	XXX

Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded

11135F 10 1	BROADCOM INC.....			..	03/31/2021.	Bloomberg Tradebook.....	120.000	55,746	XXX	54,975	0	0	0	0	0	0	54,975	0	771	771	0	XXX	XXX
717081 10 3	PFIZER.....			..	03/31/2021.	Bloomberg Tradebook.....	400.000	14,475	XXX	14,180	0	0	0	0	0	0	14,180	0	295	295	0	XXX	XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
747301 10 9	QUAD GRAPHICS INC.....		..	03/31/2021	Various.....	169,000	594	XXX	5,328	646	4,682	0	0	4,682	0	5,328	0	(4,735)	(4,735)	0	XXX	XXX
9099999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded.....						70,815	XXX	74,483	646	4,682	0	0	4,682	0	74,483	0	(3,669)	(3,669)	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....						70,815	XXX	74,483	646	4,682	0	0	4,682	0	74,483	0	(3,669)	(3,669)	0	XXX	XXX
9799999	Total - Common Stocks.....						70,815	XXX	74,483	646	4,682	0	0	4,682	0	74,483	0	(3,669)	(3,669)	0	XXX	XXX
9899999	Total - Preferred and Common Stocks.....						70,815	XXX	74,483	646	4,682	0	0	4,682	0	74,483	0	(3,669)	(3,669)	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....						83,567,815	XXX	83,129,137	78,622,822	4,860	(53,780)	0	(48,920)	0	82,946,053	0	518,459	518,459	..1,593,308	XXX	XXX

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 4/15/2021 Strike @ 2783.36 7846L\$158.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	04/16/2020...	04/15/2021...	1,812	5,042,919	2783.36.....	562,448	0	0	0	2,152,285	0	2,152,285	376,607	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.....	EYKN6V0ZCB8VD9IULB80...	05/18/2020...	05/14/2021...	1,060	3,034,119	2863.7.....	352,057	0	0	0	1,172,856	0	1,172,856	208,794	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.....	W22LROWP21HZNB6K528...	06/16/2020...	06/15/2021...	1,114	3,416,089	3066.59.....	365,939	0	0	0	1,010,614	0	1,010,614	219,199	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.....	EYKN6V0ZCB8VD9IULB80...	07/16/2020...	07/15/2021...	1,463	4,719,005	3226.56.....	393,056	0	0	0	1,111,919	0	1,111,919	226,332	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.....	EYKN6V0ZCB8VD9IULB80...	08/18/2020...	08/13/2021...	1,552	5,234,090	3372.85.....	438,646	0	0	0	985,914	0	985,914	210,954	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.....	EYKN6V0ZCB8VD9IULB80...	09/16/2020...	09/15/2021...	1,512	5,143,295	3401.2.....	449,192	0	0	0	938,982	0	938,982	198,650	0	0	0	0/0.....
S&P 500 10/15/2020 Strike @ 3483.34 7846L\$170.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	10/16/2020...	10/15/2021...	1,347	4,691,780	3483.34.....	406,480	0	0	0	758,199	0	758,199	164,177	0	0	0	0/0.....
S&P 500 11/15/2021 Strike @ 3626.91 7846L\$172.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Goldman Sachs.....	W22LROWP21HZNB6K528...	11/17/2020...	11/15/2021...	955	3,462,466	3626.91.....	257,615	0	0	0	439,107	0	439,107	102,556	0	0	0	0/0.....
S&P 500 12/15/2021 Strike @ 3694.62 7846L\$174.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	12/16/2020...	12/15/2021...	1,326	4,899,509	3694.62.....	382,157	0	0	0	554,825	0	554,825	132,915	0	0	0	0/0.....
S&P 500 1/14/2022 Strike @ 3768.25 7846L\$176.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	01/19/2021...	01/14/2022...	1,927	7,263,000	3768.25.....	0	585,106	0	0	727,447	0	727,447	142,341	0	0	0	0/0.....
S&P 500 2/15/2022 Strike @ 3932.59 7846L\$177.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Goldman Sachs.....	W22LROWP21HZNB6K528...	02/17/2021...	02/15/2022...	837	3,289,690	3932.59.....	0	269,359	0	0	234,108	0	234,108	(35,252)	0	0	0	0/0.....
S&P 500 3/15/2022 Strike @ 3968.94 7846L\$180.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	03/16/2021...	03/15/2022...	844	3,350,500	3968.94.....	262,287	0	0	0	228,251	0	228,251	(34,036)	0	0	0	0/0.....
0159999999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										3,607,590	1,116,752	0	10,314,505	XXX	10,314,505	1,913,237	0	0	0	0	XXX	XXX
0219999999. Total-Purchased Options-Hedging Other.....										3,607,590	1,116,752	0	10,314,505	XXX	10,314,505	1,913,237	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants.....										3,607,590	1,116,752	0	10,314,505	XXX	10,314,505	1,913,237	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options.....										3,607,590	1,116,752	0	10,314,505	XXX	10,314,505	1,913,237	0	0	0	0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 4/15/2021 Strike @ 3061.7 7846S\$158.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	04/16/2020...	04/15/2021...	1,812	5,547,219	3061.7.....	(301,040)	0	0	0	(1,648,473)	0	(1,648,473)	(348,523)	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.....	EYKN6V0ZCB8VD9IULB80...	05/18/2020...	05/14/2021...	1,060	3,314,772	3128.59.....	(186,604)	0	0	0	(894,482)	0	(894,482)	(187,129)	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.....	W22LROWP21HZNB6K528...	06/16/2020...	06/15/2021...	1,114	3,732,078	3350.25.....	(186,024)	0	0	0	(705,913)	0	(705,913)	(182,048)	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.....	EYKN6V0ZCB8VD9IULB80...	07/16/2020...	07/15/2021...	1,463	5,156,864	3525.94.....	(170,178)	0	0	0	(709,901)	0	(709,901)	(171,598)	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.....	EYKN6V0ZCB8VD9IULB80...	08/18/2020...	08/13/2021...	1,552	5,719,332	3685.54.....	(187,172)	0	0	0	(568,618)	0	(568,618)	(147,824)	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.....	EYKN6V0ZCB8VD9IULB80...	09/16/2020...	09/15/2021...	1,512	5,620,424	3716.72.....	(207,029)	0	0	0	(542,527)	0	(542,527)	(140,993)	0	0	0	0/0.....
S&P 500 10/15/2020 Strike @ 3807.24 7846S\$170.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	10/16/2020...	10/15/2021...	1,347	5,128,048	3807.24.....	(183,780)	0	0	0	(415,373)	0	(415,373)	(113,518)	0	0	0	0/0.....
S&P 500 11/15/2021 Strike @ 3963.65 7846S\$172.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Goldman Sachs.....	W22LROWP21HZNB6K528...	11/17/2020...	11/15/2021...	955	3,783,938	3963.65.....	(104,888)	0	0	0	(208,473)	0	(208,473)	(61,952)	0	0	0	0/0.....
S&P 500 12/15/2021 Strike @ 4019.39 7846S\$174.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	12/16/2020...	12/15/2021...	1,326	5,330,193	4019.39.....	(161,584)	0	0	0	(264,241)	0	(264,241)	(79,009)	0	0	0	0/0.....
S&P 500 1/14/2022 Strike @ 4102.16 7846S\$176.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	01/19/2021...	01/14/2022...	1,927	7,906,585	4102.16.....	0	(247,751)	0	0	(323,128)	0	(323,128)	(75,377)	0	0	0	0/0.....
S&P 500 2/15/2022 Strike @ 4280.56 7846S\$177.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Goldman Sachs.....	W22LROWP21HZNB6K528...	02/17/2021...	02/15/2022...	837	3,580,774	4280.56.....	0	(122,032)	0	0	(87,529)	0	(87,529)	34,503	0	0	0	0/0.....
S&P 500 3/15/2022 Strike @ 4322.67 7846S\$180.....	Indexed Universal Life.....	Exhibit 5	Equity/Index.	Bank of America Merr.....	EYKN6V0ZCB8VD9IULB80...	03/16/2021...	03/15/2022...	844	3,649,112	4322.67.....	0	(114,437)	0	0	(85,121)	0	(85,121)	29,315	0	0	0	0/0.....
0649999999. Total-Written Options-Hedging Other-Call Options and Warrants.....										(1,688,299)	(484,219)	0	(6,453,778)	XXX	(6,453,778)	(1,444,153)	0	0	0	0	XXX	XXX
0709999999. Total-Written Options-Hedging Other.....										(1,688,299)	(484,219)	0	(6,453,778)	XXX	(6,453,778)	(1,444,153)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants.....										(1,688,299)	(484,219)	0	(6,453,778)	XXX	(6,453,778)	(1,444,153)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options.....										(1,688,299)	(484,219)	0	(6,453,778)	XXX	(6,453,778)	(1,444,153)	0	0	0	0	XXX	XXX
Totals																						
1709999999. Total-Hedging Other.....										1,919,291	632,533	0	3,860,727	XXX	3,860,727	469,084	0	0	0	0	XXX	XXX
1759999999. TOTAL.....										1,919,291	632,533	0	3,860,727	XXX	3,860,727	469,084	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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation												
GOLDMAN SACHS..... W22LROWP2IHZNBB6K528	Y.....	Y.....	0	0	681,913	0	681,913	681,913	0	681,913	0	0
BANK OF AMERICA MERRILL LYNCH..... EYKN6V0ZCB8VD9IULB80..	Y.....	Y.....	0	0	3,178,813	0	3,178,813	3,178,813	0	3,178,813	0	0
0299999999. Total NAIC 1 Designation.....			0	0	3,860,727	0	3,860,727	3,860,727	0	3,860,727	0	0
0999999999. Gross Totals.....			0	0	3,860,727	0	3,860,727	3,860,727	0	3,860,727	0	0
1. Offset per SSAP No. 64.....					0	0						
2. Net after right of offset per SSAP No. 64.....					3,860,727	0						

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 as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations										
06417M NC 5			BANK OF NOVA SCOTIA HOUS.....			C.....	1.E FE.....	800,040	800,000	02/28/2022.....
3299999.			Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					800,040	800,000	XXX
3899999.			Total - Industrial & Miscellaneous (Unaffiliated).....					800,040	800,000	XXX
Totals										
6399999.			Total - Issuer Obligations.....					800,040	800,000	XXX
7099999.			Subtotal - Bonds.....					800,040	800,000	XXX
Short-Term Invested Assets (Schedule DA Type)										
000000 00 0			ANZ NEW ZEALAND INTL LTD.....			C.....	1.D FE.....	1,000,023	1,000,024	05/17/2021.....
000000 00 0			ANZ NEW ZEALAND INTL LTD.....			C.....	1.D FE.....	900,042	900,000	08/11/2021.....
000000 00 0			ALPINE SEC LLC.....			C.....	1.E FE.....	800,057	800,000	08/17/2021.....
000000 00 0			BNZ INTL FUNDING/LONDON.....			C.....	1.D FE.....	499,987	499,960	04/16/2021.....
000000 00 0			BNZ INTL FUNDING/LONDON.....			C.....	1.D FE.....	399,920	399,870	06/09/2021.....
000000 00 0			BOFA SECURITIES INC.....			C.....	1.E FE.....	499,804	499,829	06/22/2021.....
000000 00 0			BOFA SECURITIES INC.....			C.....	1.E FE.....	999,599	999,627	06/24/2021.....
000000 00 0			BANK OF AMERICA NA.....			C.....	1.E FE.....	1,000,045	1,000,000	08/09/2021.....
000000 00 0			BANK OF MONTREAL CHICAGO.....			C.....	1.E FE.....	500,087	500,000	08/09/2021.....
000000 00 0			BANK OF MONTREAL CHICAGO.....			C.....	1.E FE.....	800,129	800,000	07/06/2021.....
000000 00 0			BANK OF NOVA SCOTIA HOUS.....			C.....	1.E FE.....	800,083	800,000	06/24/2021.....
000000 00 0			CANADIAN IMP BK COMM NY.....			C.....	1.E FE.....	500,066	500,000	08/04/2021.....
000000 00 0			CANADIAN IMP BK COMM NY.....			C.....	1.E FE.....	800,061	800,000	06/01/2021.....
000000 00 0			CHARIOT FUNDING LLC.....			C.....	1.E FE.....	499,989	499,984	04/07/2021.....
000000 00 0			COOPERAT RABOBANK UA/NY.....			C.....	1.E FE.....	800,065	800,000	05/24/2021.....
000000 00 0			FAIRWAY FINANCE CORP.....			C.....	1.E FE.....	500,029	500,000	05/17/2021.....
000000 00 0			FAIRWAY FINANCE CORP.....			C.....	1.E FE.....	799,977	800,106	07/21/2021.....
000000 00 0			FMS WERTMANAGEMENT.....			C.....	1.D FE.....	849,954	849,906	04/26/2021.....
000000 00 0			GLENCOVE FUNDING LLC.....			C.....	1.E FE.....	500,006	500,000	05/07/2021.....
000000 00 0			GLENCOVE FUNDING LLC.....			C.....	1.E FE.....	500,000	500,000	07/01/2021.....
000000 00 0			ING (US) FUNDING LLC.....			C.....	1.E FE.....	799,828	799,804	06/03/2021.....
000000 00 0			ING (US) FUNDING LLC.....			C.....	1.E FE.....	499,813	499,711	07/09/2021.....
000000 00 0			MIZUHO BANK LTD/NY.....			C.....	1.E FE.....	800,046	800,000	04/19/2021.....
000000 00 0			MIZUHO BANK LTD/NY.....			C.....	1.E FE.....	800,061	800,000	06/03/2021.....
000000 00 0			MONT BLANC CAPITAL CORP.....			C.....	1.E FE.....	799,714	799,712	06/21/2021.....
000000 00 0			NRW.BANK.....			C.....	1.D FE.....	849,965	849,922	04/21/2021.....
000000 00 0			NATIONAL AUSTRALI BANK L.....			C.....	1.D FE.....	800,206	800,000	08/31/2021.....
000000 00 0			NATIONAL AUSTRALI BANK L.....			C.....	1.D FE.....	500,000	500,000	09/20/2021.....
000000 00 0			NATIONAL AUSTRALIA BANK.....			C.....	1.D FE.....	340,890	340,928	07/12/2021.....
000000 00 0			NEDERLANDSE WATERSCHAPS.....			C.....	1.D FE.....	799,986	799,974	04/08/2021.....
000000 00 0			NEW YORK LIFE GLOBAL FDG.....			C.....	1.B FE.....	275,109	275,165	04/13/2021.....
000000 00 0			OLD LINE FUNDING LLC.....			C.....	1.D FE.....	500,031	500,000	06/21/2021.....
000000 00 0			ROYAL BANK OF CANADA NY.....			C.....	1.D FE.....	800,202	800,000	09/01/2021.....
000000 00 0			ROYAL BANK OF CANADA.....			C.....	1.D FE.....	550,186	550,172	04/30/2021.....
000000 00 0			SKANDINAV ENSKILDA BK NY.....			C.....	1.E FE.....	800,064	800,000	07/06/2021.....
000000 00 0			SKANDINAV ENSKILDA BANK.....			C.....	1.E FE.....	499,768	499,757	07/16/2021.....
000000 00 0			SUMITOMO MITSUI TRUST NY.....			C.....	1.E FE.....	500,032	500,000	04/20/2021.....
000000 00 0			SUMITOMO MITSUI TRUST NY.....			C.....	1.F FE.....	500,026	500,000	05/13/2021.....
000000 00 0			SUMITOMO MITSUI TRUST NY.....			C.....	1.E FE.....	500,010	500,000	06/09/2021.....
000000 00 0			SUMITOMO MITSUI BANKING.....			C.....	1.F FE.....	1,000,000	1,000,000	10/01/2021.....
000000 00 0			SUNCORP METWAY LTD.....			C.....	1.E FE.....	499,873	499,876	05/04/2021.....
000000 00 0			SUNCORP METWAY LTD.....			C.....	1.E FE.....	499,339	499,620	08/31/2021.....
000000 00 0			SUNCORP METWAY LTD.....			C.....	1.E FE.....	499,298	499,556	09/08/2021.....
000000 00 0			SVENSKA HANDELSBANKEN NY.....			C.....	1.D FE.....	800,070	800,045	05/18/2021.....
000000 00 0			SVENSKA HANDELSBANKEN NY.....			C.....	1.D FE.....	800,311	800,000	08/23/2021.....
000000 00 0			SVENSKA HANDELSBANKEN AB.....			C.....	1.D FE.....	799,908	799,959	11/01/2021.....
000000 00 0			TORONTO DOMINION BANK.....			C.....	1.D FE.....	800,034	800,000	05/13/2021.....
000000 00 0			TORONTO DOMINION BANK.....			C.....	1.D FE.....	799,934	800,000	09/01/2021.....
000000 00 0			TOTAL CAPITAL CANADA LTD.....			C.....	1.E FE.....	399,995	399,990	04/06/2021.....
000000 00 0			WESTPAC BANKING CORP.....			C.....	1.D FE.....	500,089	500,005	05/28/2021.....
000000 00 0			BNP PARIBAS SA REOENT.....			C.....	1.D FE.....	1,000,000	1,000,000	05/05/2021.....
000000 00 0			BOFA SECURITIES INC. REOENT.....			C.....	1.E FE.....	1,000,000	1,000,000	05/05/2021.....
000000 00 0			JP MORGAN SECURITIES LLC REOENT 0.4359%.....			C.....	1.E FE.....	500,000	500,000	05/05/2021.....
8999999			Total - Short-Term Invested Assets (Schedule DA Type).....					35,764,711	35,763,502	XXX
Cash (Schedule E Part 1 Type)										
000000 00 0			CASH.....			C.....		(1,499,703)	(1,499,703)	XXX
9099999.			Total - Cash (Schedule E Part 1 Type).....					(1,499,703)	(1,499,703)	XXX
Cash Equivalents (Schedule E Part 2 Type)										
0018A2 T2 2			ANZ NEW ZEALAND INTL/LDN.....			C.....	1.D FE.....	899,822	899,783	06/02/2021.....
03209L RL 2			AMPHENOL CORP.....			C.....	2.A FE.....	799,926	799,937	04/20/2021.....
05253A RS 1			AUST & NZ BANKING GROUP.....			C.....	1.D FE.....	399,972	399,961	04/26/2021.....
0527M0 R1 7			AUTOBAHN FUNDING CO LLC.....			C.....	1.D FE.....	499,999	500,000	04/01/2021.....
15963T RS 0			CHARIOT FUNDING LLC.....			C.....	1.E FE.....	899,922	899,900	04/26/2021.....
23328A U3 6			DZ BANK NY.....			C.....	1.D FE.....	800,018	800,003	04/14/2021.....
23328A U4 4			DZ BANK NY.....			C.....	1.D FE.....	900,008	900,000	04/05/2021.....
27805A R6 6			EATON CORP.....			C.....	2.A FE.....	799,980	799,987	04/06/2021.....
34411G RK 4			FMS WERTMANAGEMENT.....			C.....	1.D FE.....	1,099,963	1,099,939	04/19/2021.....
34411G SD 9			FMS WERTMANAGEMENT.....			C.....	1.D FE.....	799,915	799,888	05/13/2021.....
46640P T3 7			JP MORGAN SECURITIES LLC.....			C.....	1.E FE.....	999,751	999,755	06/03/2021.....
53127T R5 4			LIBERTY STREET FDG LLC.....			C.....	1.E FE.....	799,990	799,983	04/05/2021.....

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
53127T R6 2	LIBERTY STREET FDG LLC.....			C.....	1.E FE.....	799,989	799,983	04/06/2021.....
54316T RE 4	LONGSHIP FUNDING LLC.....			C.....	1.D FE.....	799,975	799,980	04/14/2021.....
60920V R8 7	MONDELEZ INTERNATIONAL.....			C.....	2.A FE.....	799,973	799,981	04/08/2021.....
62939L SB 6	NRW.BANK.....			C.....	1.D FE.....	799,912	799,880	05/11/2021.....
63743C RF 2	NATIONAL RURAL UTILITIES.....			C.....	2.A FE.....	799,974	799,953	04/15/2021.....
63873J R5 1	NATIXIS NY BRANCH.....			C.....	1.E FE.....	1,199,988	1,199,993	04/05/2021.....
63975U R7 9	NEDERLANDSE WATERSCHAPS.....			C.....	1.D FE.....	849,986	849,977	04/07/2021.....
65409R R7 7	NIEUW AMSTERDAM REC.....			C.....	1.E FE.....	899,987	899,979	04/07/2021.....
65409R RV 4	NIEUW AMSTERDAM REC.....			C.....	1.E FE.....	799,935	799,938	04/29/2021.....
65558T 6H 3	NORDEA BANK ABP NEW YORK.....			C.....	1.D FE.....	1,499,997	1,500,000	04/06/2021.....
69372A RP 9	PACCAR FINANCIAL CORP.....			C.....	1.E FE.....	799,954	799,961	04/23/2021.....
75611M R9 7	REALTY INCOME CORP.....			C.....	2.A FE.....	799,960	799,968	04/09/2021.....
83050T R1 1	SKANDINAV ENSKILDA BANK.....			C.....	1.E FE.....	249,999	250,000	04/01/2021.....
83050T S7 7	SKANDINAV ENSKILDA BANK.....			C.....	1.E FE.....	899,920	899,874	05/07/2021.....
86564G VB 4	SUMITOMO MITSUI TRUST NY.....			C.....	1.E FE.....	1,700,000	1,700,000	04/07/2021.....
86565C SW 0	SUMITOMO MITSUI BANK NY.....			C.....	1.E FE.....	900,104	900,071	04/27/2021.....
89119A R9 1	TORONTO DOMINION BANK.....			C.....	1.D FE.....	799,984	799,988	04/09/2021.....
8AMMF0 91 1	DWS GOVERNMENT MONEY MARKET SERIES INST.....			C.....	1.A FE.....	3,361,945	3,361,945	.....
8AMMF0 AK 7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION.....			C.....	1.A FE.....	2,580,586	2,580,586	.....
9612C0 RC 5	WESTPAC BANKING CORP.....			C.....	1.D FE.....	1,299,960	1,299,940	04/12/2021.....
CR1646 75 9	HSBC SECURITIES (USA) INC REPO 0.01% 4/.....			C.....	1.E FE.....	4,000,000	4,000,000	04/01/2021.....
CR2233 13 6	BOFA SECURITIES INC REPO 0.01% 4/1/2021.....			C.....	1.E FE.....	4,000,000	4,000,000	04/01/2021.....
CR2758 29 8	BNP PARIBAS SA REPONT 0.22% 4/1/2021.....			C.....	1.E FE.....	1,000,000	1,000,000	04/01/2021.....
CR2802 30 2	CREDIT AGRICOLE CORPORATE AND INVESTMEN.....			C.....	1.E FE.....	2,000,000	2,000,000	04/01/2021.....
CR2928 34 7	CREDIT AGRICOLE CORPORATE & INVESTMENT.....			C.....	1.E FE.....	1,000,000	1,000,000	04/01/2021.....
CR3026 50 5	HSBC SECURITIES (USA) INC REPONT 0.17%.....			C.....	1.E FE.....	500,000	500,000	04/01/2021.....
CR3123 76 5	ING FINANCIAL MARKETS LLC REPONT 0.17%.....			C.....	1.E FE.....	1,000,000	1,000,000	04/01/2021.....
CR3741 10 3	TD SECURITIES USA LLC REPONT 0.17% 4/1/.....			C.....	1.E FE.....	1,500,000	1,500,000	04/01/2021.....
CR6269 83 9	BNP PARIBAS SA REPO 0.005% 4/1/2021.....			C.....	1.E FE.....	4,000,000	4,000,000	04/01/2021.....
9199999. Total - Cash Equivalents (Schedule E Part 2 Type).....						51,341,394	51,341,133	XXX
9999999. Totals.....						86,406,442	86,404,932	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....36,909,006 Book/Adjusted Carrying Value \$.....36,862,938
2. Average balance for the year: Fair Value \$.....66,919,420 Book/Adjusted Carrying Value \$.....66,926,723
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....83,904,809 NAIC 2: \$.....3,999,826 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned as of Current Quarter

(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, NAIC Designation Modifier and SVO 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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount or Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank..... Cincinnati, OH.....	.....	0.000	0	0	(8,416,118)	(16,887,907)	(10,015,576)	XXX
Key Bank..... Cincinnati, OH.....	.....	0.000	0	0	15,546,886	16,908,622	6,655,515	XXX
Firth Third Bank..... Cincinnati, OH.....	.....	0.000	0	0	31,212,327	7,983,331	3,575,074	XXX
0199998. Deposits in.....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	XXX	XXX	0	0	500	500	500	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	38,343,595	8,004,546	215,513	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	38,343,595	8,004,546	215,513	XXX
0599999. Total Cash.....	XXX	XXX	0	0	38,343,595	8,004,546	215,513	XXX

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE