



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0704 (Current) 0704 (Prior) NAIC Company Code 67172 Employer's ID Number 31-0397080

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 09/09/1909 Commenced Business 10/10/1910

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 (Street and Number) Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code) 513-794-6100 (Area Code) (Telephone Number)

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

Primary Location of Books and Records One Financial Way (Street and Number) Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code) 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name) 513-794-6100-6015 (Area Code) (Telephone Number) amber_roberts@ohionational.com (E-mail Address) 513-794-4622 (FAX Number)

OFFICERS

President & Chief Executive Officer Barbara Ann Turner Treasurer Doris Lee Paul Secretary Therese Susan McDonough Senior Vice President & Chief Corporate Actuary Scott Niel Shepherd

OTHER

Christopher James Calabro, Senior Vice President & Chief Distribution and Marketing Officer Rocky Coppola, Senior Vice President & Chief Financial Officer Paul Gerard, Senior Vice President & Chief Investment Officer Kristal Elaine Hambrick, Executive Vice President & Chief Risk Officer William Charles Price, Senior Vice President & General Counsel Michael James Slattery, Senior Vice President & Chief Information Officer Raymond Donald Spears, Senior Vice President & Chief Underwriting Officer

DIRECTORS OR TRUSTEES

Jack Elliott Brown Victoria Buyniski Gluckman John Weber Hayden Gary Thomas Huffman James Francis Orr John Russell Phillips John Michael Schlotman Barbara Ann Turner James Charles Votruba Gary Edward Wendlandt

State of Ohio County of Butler

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.

Barbara Ann Turner President & Chief Executive Officer

Therese Susan McDonough Secretary

Doris Lee Paul Treasurer

Subscribed and sworn to before me this 11th day of August, 2021

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

Stephanie Coleman Notary Public Expires November 24, 2025

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,892,559,519	0	5,892,559,519	5,398,198,980
2. Stocks:				
2.1 Preferred stocks	7,101,234	0	7,101,234	7,101,234
2.2 Common stocks	383,145,529	0	383,145,529	356,755,540
3. Mortgage loans on real estate:				
3.1 First liens	994,366,398	0	994,366,398	970,772,716
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)	24,268,589	0	24,268,589	24,756,990
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$231,740,261), cash equivalents (\$96,177,884) and short-term investments (\$2)	327,918,147	0	327,918,147	648,526,127
6. Contract loans (including \$0 premium notes)	876,261,696	51,337	876,210,359	835,945,108
7. Derivatives	89,544,672	0	89,544,672	115,487,706
8. Other invested assets	385,798,214	0	385,798,214	489,175,936
9. Receivables for securities	8,091,903	0	8,091,903	509,695
10. Securities lending reinvested collateral assets	277,836,595	0	277,836,595	281,976,136
11. Aggregate write-ins for invested assets	0	0	0	1,200,000
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,266,892,496	51,337	9,266,841,159	9,130,406,168
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	54,322,427	0	54,322,427	49,473,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	16,375,033	0	16,375,033	20,897,404
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	71,716,641	0	71,716,641	76,361,616
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	21,875,590	0	21,875,590	37,469,917
16.2 Funds held by or deposited with reinsured companies	1,867,353	0	1,867,353	3,865,570
16.3 Other amounts receivable under reinsurance contracts	804,054	0	804,054	803,050
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	9,797,622	0	9,797,622	7,812,939
18.2 Net deferred tax asset	196,463,126	86,512,269	109,950,857	111,546,387
19. Guaranty funds receivable or on deposit	1,375,247	0	1,375,247	1,368,587
20. Electronic data processing equipment and software	273,138	0	273,138	227,514
21. Furniture and equipment, including health care delivery assets (\$0)	3,787,530	3,787,530	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	83,531,927	0	83,531,927	41,454,825
24. Health care (\$0) and other amounts receivable	17,041,961	17,041,961	0	0
25. Aggregate write-ins for other than invested assets	116,153,040	47,231	116,105,809	124,826,466
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	9,862,277,185	107,440,328	9,754,836,857	9,606,513,550
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	18,954,047,517	0	18,954,047,517	18,793,792,984
28. Total (Lines 26 and 27)	28,816,324,702	107,440,328	28,708,884,374	28,400,306,534
DETAILS OF WRITE-INS				
1101. Receivable for Collateral	0	0	0	1,200,000
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	1,200,000
2501. Annuity rider charges receivable	97,550,974	0	97,550,974	108,864,006
2502. Keyman insurance	9,840,320	0	9,840,320	10,142,266
2503. Fund revenue receivable	5,559,676	0	5,559,676	5,481,485
2598. Summary of remaining write-ins for Line 25 from overflow page	3,202,070	47,231	3,154,839	338,709
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	116,153,040	47,231	116,105,809	124,826,466

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$6,742,431,975 less \$0 included in Line 6.3 (including \$690,134,833 Modco Reserve)	6,742,431,975	6,438,886,833
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	26,828,196	26,793,202
3. Liability for deposit-type contracts (including \$0 Modco Reserve)	606,461,528	689,939,945
4. Contract claims:		
4.1 Life	30,831,364	23,412,167
4.2 Accident and health	179,494	150,091
5. Policyholders' dividends/refunds to members \$4,604,728 and coupons \$0 due and unpaid	4,604,728	4,058,203
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$0 Modco)	104,839,190	101,828,496
6.2 Policyholders' dividends and 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 \$109,968 accident and health premiums	2,808,004	1,574,849
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 \$31,038,109 assumed and \$(8,553,954) ceded	22,484,155	26,986,618
9.4 Interest Maintenance Reserve	21,351,685	19,456,615
10. Commissions to agents due or accrued-life and annuity contracts \$3,047,928 , accident and health \$415,626 and deposit-type contract funds \$0	3,463,554	8,506,879
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	2,651,397	3,264,609
13. Transfers to Separate Accounts due or accrued (net) (including \$(86,193,789) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(86,193,789)	(109,994,404)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,343,227	1,908,369
15.1 Current federal and foreign income taxes, including \$0 on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	9,220,041	8,709,132
17. Amounts withheld or retained by reporting entity as agent or trustee	134,204,555	137,724,232
18. Amounts held for agents' account, including \$4,859,426 agents' credit balances	4,887,983	5,363,286
19. Remittances and items not allocated	6,968,265	3,349,341
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	51,633,752	52,097,688
24.02 Reinsurance in unauthorized and certified (\$0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0) reinsurers	480,786,006	481,935,396
24.04 Payable to parent, subsidiaries and affiliates	46,865,007	155,194,690
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	53,634,932	19,820,979
24.08 Derivatives	1,867,352	37,281,118
24.09 Payable for securities	31,046,153	9,027,453
24.10 Payable for securities lending	277,836,595	281,976,133
24.11 Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	80,199,861	98,755,880
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,664,235,210	8,528,007,800
27. From Separate Accounts Statement	18,954,045,517	18,793,791,937
28. Total liabilities (Lines 26 and 27)	27,618,280,727	27,321,799,737
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	309,889,234	309,851,089
33. Gross paid in and contributed surplus	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds	198,825,619	35,825,619
35. Unassigned funds (surplus)	288,591,640	439,532,930
36. Less treasury stock, at cost:		
36.1 .....0 shares common (value included in Line 29 \$0)	0	0
36.2 .....0 shares preferred (value included in Line 30 \$0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$1,953 in Separate Accounts Statement)	1,080,603,647	1,068,506,792
38. Totals of Lines 29, 30 and 37	1,090,603,647	1,078,506,792
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,708,884,374	28,400,306,529
DETAILS OF WRITE-INS		
2501. Liability for cash collateral	61,770,000	77,920,000
2502. Liability for plan benefits	16,967,375	19,286,832
2503. Unclaimed funds	1,462,486	1,549,048
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	80,199,861	98,755,880
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Segregated special surplus for Sunrise Captive Re, LLC.	198,825,619	35,825,619
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	198,825,619	35,825,619

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	256,353,353	224,360,466	519,686,228
2. Considerations for supplementary contracts with life contingencies	0	19,326	43,141
3. Net investment income	316,647,950	152,759,536	304,339,219
4. Amortization of Interest Maintenance Reserve (IMR)	1,878,188	1,575,237	3,343,247
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	28,439,696	33,071,126	74,259,489
7. Reserve adjustments on reinsurance ceded	89,151,843	93,632,832	196,442,574
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	118,936,882	110,728,024	226,574,292
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	144,128,329	148,030,685	296,431,915
9. Totals (Lines 1 to 8.3)	955,536,241	764,177,232	1,621,120,105
10. Death benefits	35,652,106	28,639,682	62,313,487
11. Matured endowments (excluding guaranteed annual pure endowments)	109,191	216,076	352,819
12. Annuity benefits	385,577,764	354,444,134	697,835,695
13. Disability benefits and benefits under accident and health contracts	1,595,199	759,012	1,732,133
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,165,445,375	724,320,514	1,735,116,486
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	7,171,325	8,127,249	16,966,907
18. Payments on supplementary contracts with life contingencies	253,417	281,886	568,688
19. Increase in aggregate reserves for life and accident and health contracts	356,501,946	267,095,725	611,430,291
20. Totals (Lines 10 to 19)	1,952,306,323	1,383,884,278	3,126,316,506
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	77,888,117	81,706,517	168,425,019
22. Commissions and expense allowances on reinsurance assumed	2,056,915	2,055,326	4,439,725
23. General insurance expenses and fraternal expenses	66,372,973	66,731,362	131,883,574
24. Insurance taxes, licenses and fees, excluding federal income taxes	11,195,383	10,683,080	17,516,420
25. Increase in loading on deferred and uncollected premiums	(6,106,788)	(5,257,112)	(589,218)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,389,273,337)	(953,419,754)	(2,118,476,281)
27. Aggregate write-ins for deductions	17,293,752	70,686,998	90,198,199
28. Totals (Lines 20 to 27)	731,733,338	657,070,695	1,419,713,944
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	223,802,903	107,106,537	201,406,161
30. Dividends to policyholders and refunds to members	51,638,074	56,711,939	105,865,490
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	172,164,829	50,394,598	95,540,671
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(8,264,768)	22,715,201	33,016,281
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)	180,429,597	27,679,397	62,524,390
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$749,241 (excluding taxes of \$1,003,018 transferred to the IMR)	4,733,869	(8,122,641)	72,354,932
35. Net income (Line 33 plus Line 34)	185,163,466	19,556,756	134,879,322
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,078,506,791	1,019,862,639	1,019,862,638
37. Net income (Line 35)	185,163,466	19,556,756	134,879,322
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(3,950,937)	(123,510,725)	(89,673,190)	(44,626,879)
39. Change in net unrealized foreign exchange capital gain (loss)	(325,017)	0	0
40. Change in net deferred income tax	(676,722)	10,874,747	10,884,540
41. Change in nonadmitted assets	85,370	992,290	(24,770,225)
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	12,155,044	12,155,044
44. Change in asset valuation reserve	463,937	(10,574,017)	(11,323,481)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(1,000)	0	(1,000)
47. Other changes in surplus in Separate Accounts Statement	952	0	1,047
48. Change in surplus notes	38,146	38,146	76,291
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	(1,731,130)	0	0
52. Dividends to stockholders	(40,000,000)	(25,000,000)	(40,000,000)
53. Aggregate write-ins for gains and losses in surplus	(7,410,421)	43,319,140	21,369,494
54. Net change in capital and surplus for the year (Lines 37 through 53)	12,096,856	(38,311,084)	58,644,153
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,090,603,647	981,551,555	1,078,506,791
DETAILS OF WRITE-INS			
08.301. Policy charges	108,559,867	114,005,058	227,234,197
08.302. Fee income	33,171,944	30,546,619	62,994,519
08.303. Reinsurance Ceded Trails	3,197,688	3,337,844	6,604,383
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(801,170)	141,164	(401,184)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	144,128,329	148,030,685	296,431,915
2701. Funds withheld miscellaneous expense	11,148,259	10,265,054	20,547,667
2702. Miscellaneous expense	4,778,417	8,267,296	16,292,644
2703. Health surrender benefits	1,367,076	1,259,300	2,457,027
2798. Summary of remaining write-ins for Line 27 from overflow page	0	50,895,348	50,900,861
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	17,293,752	70,686,998	90,198,199
5301. Benefit plan adjustment	1,822,555	1,458,976	(6,410,112)
5302. Prior period adjustment	1,731,130	0	(195,229)
5303. Adjustment for VM-21 implementation	0	50,895,348	50,895,348
5398. Summary of remaining write-ins for Line 53 from overflow page	(10,964,106)	(9,035,184)	(22,920,513)
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(7,410,421)	43,319,140	21,369,494

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	354,635,169	325,178,197	698,714,831
2. Net investment income	265,085,041	154,552,892	309,035,679
3. Miscellaneous income	137,862,684	137,285,758	282,216,238
4. Total (Lines 1 to 3)	757,582,894	617,016,847	1,289,966,748
5. Benefit and loss related payments	1,454,606,846	912,868,259	2,198,712,665
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,413,073,952)	(885,988,491)	(2,131,558,021)
7. Commissions, expenses paid and aggregate write-ins for deductions	164,861,183	176,194,243	355,002,886
8. Dividends paid to policyholders	48,080,855	52,104,070	114,097,494
9. Federal and foreign income taxes paid (recovered) net of \$ (2,966,102) tax on capital gains (losses)	(4,527,826)	33,622,140	42,421,507
10. Total (Lines 5 through 9)	249,947,106	288,800,221	578,676,531
11. Net cash from operations (Line 4 minus Line 10)	507,635,788	328,216,626	711,290,217
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	581,246,909	409,385,785	937,750,581
12.2 Stocks	2,221,331	0	0
12.3 Mortgage loans	66,628,885	42,233,990	92,223,498
12.4 Real estate	0	0	15,913
12.5 Other invested assets	1,066,784	379,151	572,393
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	23,218,700	21,680,000	29,290,483
12.8 Total investment proceeds (Lines 12.1 to 12.7)	674,382,609	473,678,926	1,059,852,868
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,072,353,155	466,316,985	1,011,680,592
13.2 Stocks	15,201,523	2,000,000	5,439,193
13.3 Mortgage loans	90,219,533	48,060,000	132,164,500
13.4 Real estate	0	0	0
13.5 Other invested assets	26,270,861	4,839,135	268,140,719
13.6 Miscellaneous applications	89,666,753	15,831,719	69,681,783
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,293,711,825	537,047,839	1,487,106,787
14. Net increase (or decrease) in contract loans and premium notes	40,183,319	60,583,345	91,384,193
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(659,512,535)	(123,952,258)	(518,638,112)
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	(92,031,740)	49,183,785	(29,159,878)
16.5 Dividends to stockholders	40,000,000	25,000,000	40,000,000
16.6 Other cash provided (applied)	(36,699,493)	36,314,641	127,651,804
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(168,731,233)	60,498,426	58,491,926
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(320,607,980)	264,762,794	251,144,031
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	648,526,127	397,382,096	397,382,096
19.2 End of period (Line 18 plus Line 19.1)	327,918,147	662,144,890	648,526,127

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

20.0001. Extraordinary dividends declared but unpaid from Sunrise Captive Re, LLC	50,000,000	0	0
20.0002. Funds held under fixed indexed annuity reinsurance agreement, net	25,518,422	26,741,574	41,443,325
20.0003. Change in securities lending collateral	4,139,541	71,189,113	(109,477,810)
20.0004. Amortization of deferred gain on reinsurance agreements	(10,964,106)	(9,035,184)	(22,920,513)
20.0005. Capital contribution to Sunrise Captive Re, LLC	0	(165,000,000)	0

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	358,566,971	363,334,129	790,223,092
3. Ordinary individual annuities	73,476,655	40,700,159	105,556,501
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	44,777,325	49,088,773	97,518,786
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	5,117,121	5,422,218	10,846,327
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	481,938,072	458,545,279	1,004,144,706
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	481,938,072	458,545,279	1,004,144,706
14. Deposit-type contracts	55,924,782	162,144,449	169,681,344
15. Total (Lines 13 and 14)	537,862,854	620,689,728	1,173,826,050
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 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 The Ohio National Life Insurance Company ("ONLIC") 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.

Sunrise Captive Re, LLC (Sunrise), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company that started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that decreased the subsidiary's valuation by \$119,135,421 and \$186,173,046 for June 30, 2021 and December 31, 2020, respectively.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed by the State of Ohio are shown below:

	SSAP #	F/S Page	F/S Line #		6/30/2021		12/31/2020
NET INCOME							
(1) Ohio National Life Insurance Company 'State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$	185,163,466	\$	134,879,322
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				\$	-	\$	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$	-	\$	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	185,163,466	\$	134,879,322
SURPLUS							
(5) Ohio National Life Insurance Company State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	1,090,603,647	\$	1,078,506,792
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	\$	119,135,421	\$	186,173,046
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$	-	\$	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	971,468,226	\$	892,333,746

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to participating policyholders is determined annually by the Company's Board of Directors. The aggregate amount of participating policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and judgment as to the appropriate level of statutory surplus to be retained by the Company.

(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

The Company's June 30, 2021 financial statements reflect a prior period adjustment relating to the recording of a previously deferred gain on external reinsurance that should have been recognized in prior years. Surplus as a result of reinsurance as of December 31, 2020 was overstated by \$1,731,130. The net impact to 2021 surplus was \$0. The events contributing to the adjustment impact surplus as follows:

Decrease in surplus as a result of reinsurance (P4, L51.4, C1)	\$1,731,130
Increase in surplus (P4, L53, C1)	(\$1,731,130)
	<u>\$0</u>

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTES TO FINANCIAL STATEMENTS

NOTE 5 Investments

- D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

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

(3) Recognized OTTI securities - NONE

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months\$1,492,896

2. 12 Months or Longer\$1,078,435

b) The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months\$139,334,035

2. 12 Months or Longer\$52,836,756

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged\$277,839,730
- 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
- J. Real Estate

No significant changes
- K. Low Income Housing tax Credits (LIHTC)

No significant changes
- L. Restricted Assets

No significant changes
- M. Working Capital Finance Investments - NONE
- N. Offsetting and Netting of Assets and Liabilities - NONE
- O. 5GI Securities

No significant changes
- P. Short Sales

No significant changes
- Q. Prepayment Penalty and Acceleration Fees

No significant changes
- R. Reporting Entity's Share of Cash Pool by Asset Type

No significant changes

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—Derivative Hedging Variable Annuity Guarantees

(2) Recognition of gains/losses and deferred assets and liabilities

a. Scheduled Amortization - NONE

b. Total Deferred Balance\$0

c. Reconciliation of Amortization - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

No significant changes

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

B. Transactions

The Company's investment income reflects extraordinary dividends from its wholly owned subsidiary, Sunrise Captive Re, LLC of \$163,000,000 and of this amount, \$50,000,000 to be paid on or before August 31, 2021. The Company's investment income also reflects a dividend from its subsidiary, Ohio National Investments, Inc., of \$4,100,000 for the period ended June 30, 2021.

Dividends to the Company's parent, ONFS, are summarized below:

	June 30, 2021
Dividends declared and unpaid (P3, L23,C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	40,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 40,000,000</u>

E. Material Management or Service Contracts and Cost-Sharing Arrangements

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a cash pooling agreement. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLA). Settlement is made daily for each party's needs from or to the concentration account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At June 30, 2021, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 payable to parent, subsidiaries and affiliates in the general account as of the quarterly statement:

	June 30, 2021
Ohio National Life Assurance Corporation	\$ 44,891,318
Ohio National Financial Services	(20,127,657)
Sycamore Re, Ltd	1,395,746
Ohio National Investments, Inc.	6,441,816
Montgomery Re, Inc.	2,475,662
Ohio National Mutual Holdings, Inc.	(373,125)
ONFlight Inc.	57,222
Kenwood Re, Inc	1,388,532
Sunrise Captive Re, LLC	1,149,364
OnTech, LLC	(1,986,664)
Financial Way Realty, Inc	2,524,716
ON Foreign Holdings LLC	(11,964,328)
Camargo Re Captive, Inc.	<u>6,714,594</u>
Total	<u>\$ 32,587,195</u>

NOTE 11 Debt

A. 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.

B. FHLB (Federal Home Loan Bank) Agreements

(1) 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 \$350,000,000 as of June 30, 2021 and \$395,000,000 as of 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.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ 14,250,000	\$ 14,250,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 39,250,000	\$ 39,250,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 441,597,778	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ 13,552,300	\$ 13,552,300	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 43,552,300	\$ 43,552,300	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 451,743,333	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

NOTES TO FINANCIAL STATEMENTS

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 25,000,000	\$ 25,000,000	\$ -	\$ -	\$ -	\$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 399,427,003	\$ 381,079,785	\$ 350,000,000
2. Current Year General Account Total Collateral Pledged	\$ 399,427,003	\$ 381,079,785	\$ 350,000,000
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 471,603,146	\$ 445,608,625	\$ 395,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 464,166,703	\$ 439,013,204	\$ 395,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 464,166,703	\$ 439,013,204	\$ 395,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 533,387,111	\$ 503,794,337	\$ 450,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 350,000,000	\$ 350,000,000	\$ -	\$ 350,000,000
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 350,000,000	\$ 350,000,000	\$ -	\$ 350,000,000
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 395,000,000	\$ 395,000,000	\$ -	\$ 395,000,000
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 395,000,000	\$ 395,000,000	\$ -	\$ 395,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 350,000,000	\$ 350,000,000	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 350,000,000	\$ 350,000,000	\$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	Current YTD	2020	Current YTD	2020	Current YTD	2020
a. Service cost	\$ 378,518	\$ 659,000	\$ 32,367	\$ 37,000	\$ -	\$ -
b. Interest cost	\$ 1,297,316	\$ 3,009,000	\$ 132,776	\$ 263,000	\$ -	\$ -
c. Expected return on plan assets	\$ (2,531,123)	\$ (4,167,000)	\$ -	\$ -	\$ -	\$ -
d. Transition asset or obligation	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
e. Gains and losses	\$ 1,488,475	\$ 2,588,000	\$ 358,500	\$ 336,000	\$ -	\$ -
f. Prior service cost or credit	\$ -	\$ -	\$ (24,420)	\$ (49,000)	\$ -	\$ -
g. Gain or loss recognized due to a settlement or curtailment	\$ -	\$ 1,721,000	\$ -	\$ -	\$ -	\$ -
h. Total net periodic benefit cost	\$ 633,186	\$ 3,810,000	\$ 499,223	\$ 587,000	\$ -	\$ -

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(2) Detail of other contingent commitments

In January 2021, ONLIC became an investor and limited partner. The fund is structured as a combination of 20% limited partnership interests and 80% notes and specifies a three year investment period. ONLIC has committed up to \$15,000,000 to the fund over the three year investment period. To date, ONLIC 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) 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 Uninsured Portion of Partially Insured Plans

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	\$ 231,740,261	\$ -	\$ -	\$ 96,177,884	\$ 327,918,145
Securities lending collateral	\$ -	\$ 277,839,730	\$ -	\$ -	\$ 277,839,730
Bonds Industrial and Misc	\$ -	\$ 162,685	\$ -	\$ -	\$ 162,685
Common Stock Industrial and Misc	\$ -	\$ 59,026,384	\$ -	\$ -	\$ 59,026,384
Equity put options	\$ -	\$ 37,319,752	\$ -	\$ -	\$ 37,319,752
Equity call Options	\$ -	\$ 37,479,398	\$ -	\$ -	\$ 37,479,398
Options on swaps	\$ -	\$ 14,021,722	\$ -	\$ -	\$ 14,021,722
Swaps	\$ -	\$ 723,800	\$ -	\$ -	\$ 723,800
Other invested assets	\$ -	\$ -	\$ 6,294,351	\$ -	\$ 6,294,351
Separate account assets	\$ 18,954,047,517	\$ -	\$ -	\$ -	\$ 18,954,047,517
Total assets at fair value/NAV	\$ 19,185,787,778	\$ 426,573,471	\$ 6,294,351	\$ 96,177,884	\$ 19,714,833,484

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Futures contracts	\$ 1,867,353	\$ -	\$ -	\$ -	\$ 1,867,353
Total liabilities at fair value	\$ 1,867,353	\$ -	\$ -	\$ -	\$ 1,867,353

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Industrial and Misc	\$ 1,777,224	\$ -	\$ -	\$ 338,031	\$ (338,031)	\$ -	\$ -	\$(1,777,224)	\$ -	\$ -
Total Assets	\$ 1,777,224	\$ -	\$ -	\$ 338,031	\$ (338,031)	\$ -	\$ -	\$(1,777,224)	\$ -	\$ -

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
	\$ -	\$ -	\$ -		\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

- (3) Policies when Transfers Between Levels are Recognized
Transfers between level 2 and 3 are recognized at the beginning of the period.

- (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 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 limited partnerships.

- (5) Fair Value Disclosures for Derivative Assets and Liabilities
See schedule of Fair Value Measurements for derivative assets and liabilities on a gross basis.

- B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements
Derivatives - The Company enters into long term investments comprised of currency futures, equity index put options, equity index call options and interest rate swaptions to economically hedge liabilities embedded in certain variable annuity and fixed indexed annuity products. The currency futures are exchange traded derivatives and the fair value is based on an active market quotation. The Company has classified the fair values of the exchange traded derivatives as Level 1. The equity index put options, equity index call options, and interest rate swaptions are valued using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. These derivative assets are classified as Level 2 assets.

NOTES TO FINANCIAL STATEMENTS

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 6,298,822,439	\$ 5,892,559,519	\$ 10,331,785	\$ 6,235,829,653	\$ 52,661,001	\$ -	\$ -
Cash & cash equivalents	\$ 327,918,147	\$ 327,918,147	\$ 231,740,263	\$ -	\$ -	\$ 96,177,884	\$ -
Common stock non-affiliate	\$ 59,026,384	\$ 59,026,384	\$ -	\$ 59,026,384	\$ -	\$ -	\$ -
Preferred stock	\$ 8,022,540	\$ 7,101,234	\$ -	\$ 8,022,540	\$ -	\$ -	\$ -
Mortgage Loan	\$ 1,043,951,662	\$ 994,366,398	\$ -	\$ -	\$ 1,043,951,662	\$ -	\$ -
Securities lending collateral	\$ 277,839,730	\$ 277,836,595	\$ -	\$ 277,839,730	\$ -	\$ -	\$ -
Other Invested Assets - Surplus Notes	\$ 101,677,720	\$ 90,712,690	\$ -	\$ 101,677,720	\$ -	\$ -	\$ -
Other Invested Assets - Limited partnerships	\$ 6,294,351	\$ 6,294,351	\$ -	\$ -	\$ 6,294,351	\$ -	\$ -
Derivatives- equity put options	\$ 37,319,752	\$ 37,319,752	\$ -	\$ 37,319,752	\$ -	\$ -	\$ -
Derivatives- options on swaps	\$ 14,021,722	\$ 14,021,722	\$ -	\$ 14,021,722	\$ -	\$ -	\$ -
Derivatives- call options	\$ 37,479,398	\$ 37,479,398	\$ -	\$ 37,479,398	\$ -	\$ -	\$ -
Derivatives- swaps	\$ 723,800	\$ 723,800	\$ -	\$ 723,800	\$ -	\$ -	\$ -
Derivatives- futures contracts	\$ (1,867,353)	\$ (1,867,353)	\$ (1,867,353)	\$ -	\$ -	\$ -	\$ -
Separate account assets	\$ 18,954,047,517	\$ 18,954,047,517	\$ 18,954,047,517	\$ -	\$ -	\$ -	\$ -
Separate account liabilities	\$(18,954,047,517)	\$(18,954,047,517)	\$(18,954,047,517)	\$ -	\$ -	\$ -	\$ -

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 - NONE

NOTE 23 Reinsurance

H. Reinsurance Credit
No significant changes

NOTE 24 Retrospectively Rated Contracts & 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 \$8,384,083. As of June 30, 2021, \$623,045 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 \$8,438,959. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements - NONE

NOTE 27 Structured Settlements - NONE

NOTES TO FINANCIAL STATEMENTS

NOTE 28 Health Care Receivables - NONE

NOTE 29 Participating Policies
No significant changes

NOTE 30 Premium Deficiency Reserves
No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts
No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics
No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected
No significant changes

NOTE 35 Separate Accounts
No significant changes

NOTE 36 Loss/Claim Adjustment Expenses
No significant changes

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

Yes [X] No []

3.2

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

Yes [] No [X]

3.3

If the response to 3.2 is yes, provide a brief description of those changes.

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [] No [X]

3.5

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

4.1

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

Yes [] No [X]

4.2

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

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

5.

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

Yes [] No [X] N/A []

6.1

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

12/31/2015

6.2

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

12/31/2015

6.3

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

05/17/2017

6.4

By what department or departments?
Ohio Department of Insurance

6.5

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

Yes [] No [] N/A [X]

6.6

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

Yes [] No [] N/A [X]

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]

8.2

If response to 8.1 is yes, please identify the name of the bank holding company.

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc	Cincinnati, Ohio	NO	NO	NO	YES
The O.N. Equity Sales Company	Cincinnati, Ohio	NO	NO	NO	YES

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ 15,463,961

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 [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 311,342,361	\$ 324,119,146
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 342,719,979	\$ 213,791,173
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 654,062,340	\$ 537,910,319
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0
- 15.1

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

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [X] No [] N/A []
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$ 277,839,730

16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$ 277,836,597

16.3

Total payable for securities lending reported on the liability page.

\$ 277,836,595

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Northern Trust Corp	50 South La Salle St Chicago, IL 60603
Wells Fargo	550 S Tryon St Charlotte, NC 28202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202
PNC Bank NA	116 Allegheny Ctr Pittsburgh, PA 15212

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

- 17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

1 Name of Firm or Individual	2 Affiliation
Paul Gerard	I.....
Tim Biggs	I.....
Philip Byrde	I.....
Gary Rodmaker	I.....
Brenda Kalb	I.....
Jeffrey Weisman	I.....
Nick Trivett	I.....
Christian Donoso	I.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

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

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

0

1.12

Residential Mortgages

\$

0

1.13

Commercial Mortgages

\$

994,366,398

1.14

Total Mortgages in Good Standing

\$

994,366,398

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

0

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

0

1.32

Residential Mortgages

\$

0

1.33

Commercial Mortgages

\$

0

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

0

1.42

Residential Mortgages

\$

0

1.43

Commercial Mortgages

\$

0

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

994,366,398

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

0

1.62

Residential Mortgages

\$

0

1.63

Commercial Mortgages

\$

0

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

8.900

%

2.2

A&H cost containment percent

3.900

%

2.3

A&H expense percent excluding cost containment expenses

53.800

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

0

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

0

4.

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

Yes

[X]

No

[]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

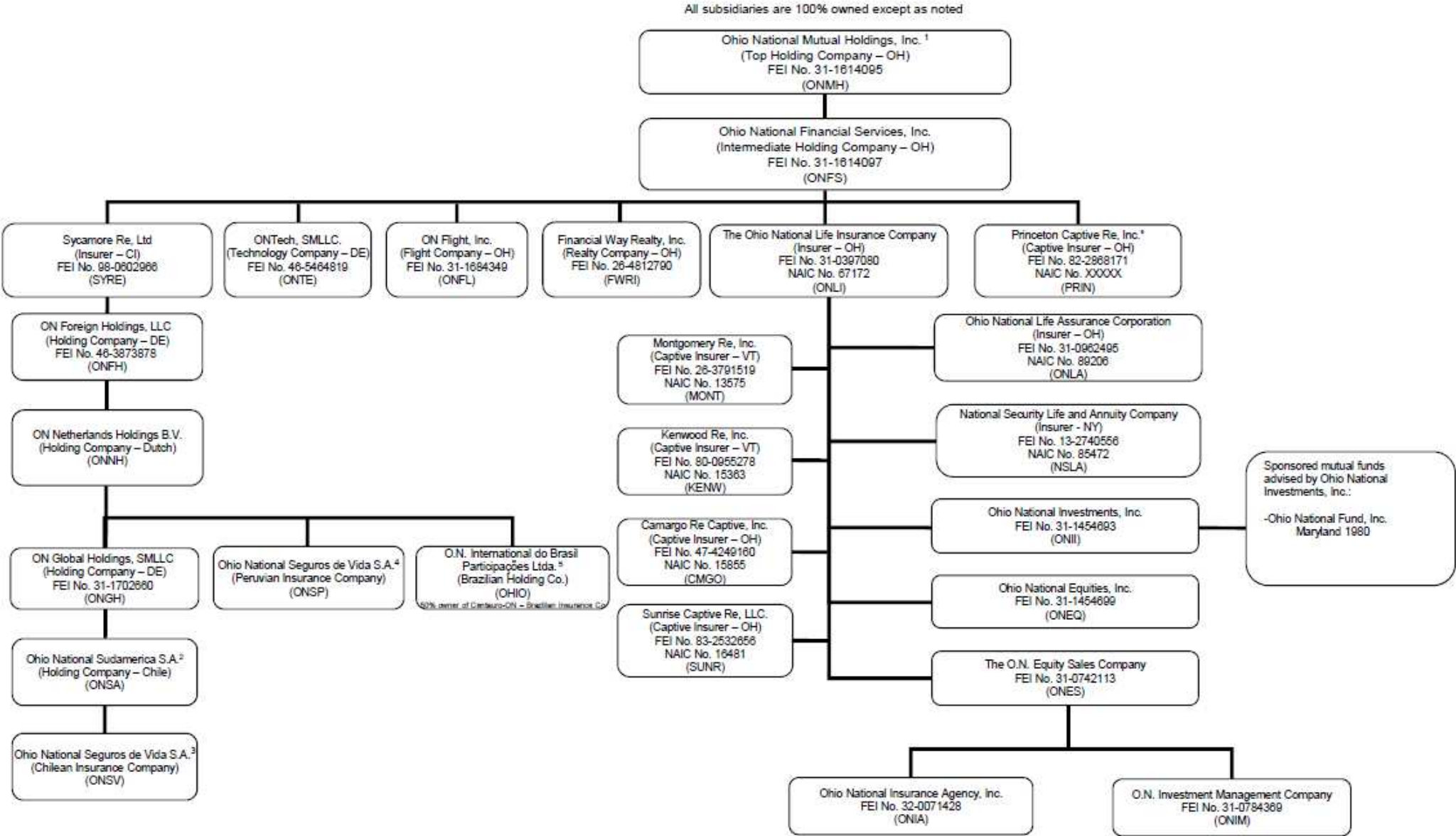
Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		Direct Business Only				
				Active Status (a)	2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5	6	7
1.	Alabama	AL	L	4,883,898	264,845	79,540	917,132	6,145,415	263,372	
2.	Alaska	AK	L	233,012	0	2,512	2,925	238,449	65	
3.	Arizona	AZ	L	7,590,713	584,525	47,180	267,273	8,489,691	72,323	
4.	Arkansas	AR	L	2,737,662	86,836	36,094	203,804	3,064,396	442	
5.	California	CA	L	21,724,188	2,653,291	291,820	2,654,408	27,323,707	6,582	
6.	Colorado	CO	L	16,522,755	1,952,701	146,029	127,634	18,749,119	2,999	
7.	Connecticut	CT	L	2,186,869	461,806	60,554	137,301	2,846,530	904	
8.	Delaware	DE	L	1,155,319	168,367	15,559	425	1,339,670	41	
9.	District of Columbia	DC	L	391,970	418,102	3,492	0	813,564	2	
10.	Florida	FL	L	26,575,139	5,243,627	178,264	2,629,456	34,626,486	1,284,331	
11.	Georgia	GA	L	4,400,006	1,360,376	88,607	846,226	6,695,215	2,633	
12.	Hawaii	HI	L	80,352	354,004	1,376	0	435,732	0	
13.	Idaho	ID	L	988,541	1,060,987	36,619	211,225	2,297,372	846	
14.	Illinois	IL	L	17,209,819	2,997,804	301,249	1,262,670	21,771,542	118,401	
15.	Indiana	IN	L	5,348,196	315,103	63,496	636,081	6,362,876	2,419	
16.	Iowa	IA	L	3,628,166	1,999,274	41,087	533,870	6,202,397	2,262	
17.	Kansas	KS	L	7,222,853	1,301,925	110,392	239,261	8,874,431	129,502	
18.	Kentucky	KY	L	2,494,019	269,190	49,084	719,758	3,532,051	22,312	
19.	Louisiana	LA	L	8,053,380	235,929	17,826	591,606	8,898,741	764,061	
20.	Maine	ME	L	296,811	22,384	16,241	97,853	433,289	137	
21.	Maryland	MD	L	5,116,045	4,744,679	86,432	288,514	10,235,670	169,752	
22.	Massachusetts	MA	L	5,353,433	545,829	169,051	266,323	6,334,636	189	
23.	Michigan	MI	L	20,628,949	1,983,753	166,078	6,272,678	29,051,458	216,161	
24.	Minnesota	MN	L	4,212,397	1,117,537	63,581	574,494	5,968,009	2,171	
25.	Mississippi	MS	L	1,956,053	116,933	38,000	119,284	2,230,270	289	
26.	Missouri	MO	L	5,803,210	1,372,727	42,420	5,082,463	12,300,820	154,806	
27.	Montana	MT	L	817,175	99,058	12,810	0	929,043	1,232	
28.	Nebraska	NE	L	6,319,718	674,337	32,535	307,263	7,333,853	59,183	
29.	Nevada	NV	L	1,306,193	110,676	28,417	0	1,445,286	62,703	
30.	New Hampshire	NH	L	2,433,789	229,053	12,144	0	2,674,986	2,935	
31.	New Jersey	NJ	L	11,986,984	3,469,458	81,785	419,572	15,957,799	3,023	
32.	New Mexico	NM	L	524,289	797,512	7,630	0	1,329,431	87	
33.	New York	NY	N	1,401,564	9,500	11,214	0	1,422,278	365	
34.	North Carolina	NC	L	7,014,451	1,400,405	113,645	1,123,757	9,652,258	5,913	
35.	North Dakota	ND	L	2,768,062	0	51,545	40,423	2,860,030	75	
36.	Ohio	OH	L	23,237,139	10,213,186	519,622	6,241,698	40,211,645	50,382,923	
37.	Oklahoma	OK	L	5,025,586	376,959	44,896	428,452	5,875,893	23,308	
38.	Oregon	OR	L	1,947,219	833,036	75,628	189,441	3,045,324	2,426	
39.	Pennsylvania	PA	L	17,981,084	4,245,419	258,058	1,888,456	24,373,016	9,519	
40.	Rhode Island	RI	L	1,065,636	13,941	21,265	41,459	1,142,301	0	
41.	South Carolina	SC	L	2,913,866	217,941	36,252	48,731	3,216,790	678	
42.	South Dakota	SD	L	838,384	35,593	3,423	5,502	882,902	205	
43.	Tennessee	TN	L	9,892,773	363,695	160,982	1,916,444	12,333,894	2,077	
44.	Texas	TX	L	26,543,511	5,932,425	250,160	3,201,998	35,928,094	2,093,617	
45.	Utah	UT	L	4,580,624	401,391	20,074	0	5,002,089	139	
46.	Vermont	VT	L	165,726	474,651	3,296	2,011	645,684	0	
47.	Virginia	VA	L	5,582,291	2,839,830	88,732	2,736,891	11,247,743	53,872	
48.	Washington	WA	L	3,359,084	1,237,554	56,634	410,145	5,063,417	1,976	
49.	West Virginia	WV	L	1,323,995	313,751	43,855	763,211	2,444,812	274	
50.	Wisconsin	WI	L	7,946,365	1,227,058	232,525	329,209	9,735,157	583	
51.	Wyoming	WY	L	357,712	10,650	25,812	0	394,174	651	
52.	American Samoa	AS	N	0	0	0	0	0	0	
53.	Guam	GU	N	0	0	0	0	0	0	
54.	Puerto Rico	PR	L	201,035	161,800	533,491	0	896,326	0	
55.	U.S. Virgin Islands	VI	N	(20)	0	0	0	(20)	0	
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0	
57.	Canada	CAN	N	18,091	0	1,302	0	19,393	3	
58.	Aggregate Other Aliens	OT	XXX	132,268	0	9,891	0	142,159	10	
59.	Subtotal	XXX		324,478,347	67,321,411	4,890,204	44,777,325	441,467,287	55,924,782	
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		44,060,063	0	0	0	44,060,063	0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		1,068,020	6,155,244	154,052	0	7,377,316	0	
94.	Aggregate or other amounts not allocable by State	XXX		5,434,759	0	105,937	0	5,540,696	0	
95.	Totals (Direct Business)	XXX		375,041,189	73,476,655	5,150,193	44,777,325	498,445,362	55,924,782	
96.	Plus Reinsurance Assumed	XXX		53,965,050	1,493,371	0	0	55,458,421	0	
97.	Totals (All Business)	XXX		429,006,239	74,970,026	5,150,193	44,777,325	553,903,783	55,924,782	
98.	Less Reinsurance Ceded	XXX		171,084,935	107,462,719	2,495,486	0	281,043,140	0	
99.	Totals (All Business) less Reinsurance Ceded	XXX		257,921,304	(32,492,693)	2,654,707	44,777,325	272,860,643	55,924,782	
DETAILS OF WRITE-INS										
58001.	Other alien	XXX		132,268	0	9,891	0	142,159	10	
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0	
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		132,268	0	9,891	0	142,159	10	
9401.	Dividends accrums used to purchase paid-up additions	XXX		4,499,489	0	0	0	4,499,489	0	
9402.	Dividend accrums applied as premium in states that do not allow dividend deduction	XXX		935,270	0	105,937	0	1,041,207	0	
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0	
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		5,434,759	0	105,937	0	5,540,696	0	

(a) Active Status Counts:

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



STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					*
..0704	Ohio National Mutual Holdings, Inc.	..00000	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.	..00000	31-1614097	0	0		Ohio National Financial Services, Inc.	..OH	..UIP	Ohio National Mutual Holdings, Inc.	Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	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.	..00000	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.	..00000		0	0		ON Netherlands Holdings B.V.	..MLD	..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.	..00000	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.	..00000		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.	..00000		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.	..00000		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.	..00000		0	0		O.N. International do Brasil Participações Ltda.	..BRA	..NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	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	..RE	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	..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.	..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.	..00000	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
..0704	Ohio National Mutual Holdings, Inc.	..00000	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.	..00000	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.	..00000	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.	..00000	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.	..00000	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.	..00000	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.	..00000	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

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

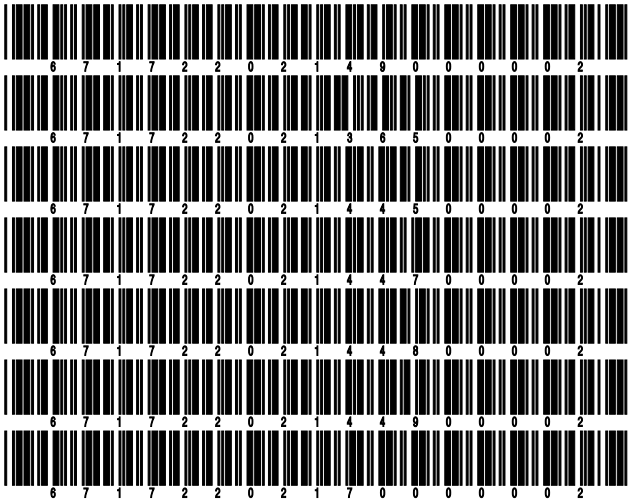
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State taxes recoverable	3,063,757	0	3,063,757	208,000
2505. Goodwill	39,626	0	39,626	79,253
2506. Pension fee income recoverable	31,456	0	31,456	31,456
2507. Surplus note issuance costs	47,231	47,231	0	0
2508. NSCC deposit	20,000	0	20,000	20,000
2597. Summary of remaining write-ins for Line 25 from overflow page	3,202,070	47,231	3,154,839	338,709

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses)	(801,170)	141,164	(401,184)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(801,170)	141,164	(401,184)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Adjustment for VM-21 implementation	0	50,895,348	50,895,348
2705. Regulatory fines and penalties	0	0	5,513
2797. Summary of remaining write-ins for Line 27 from overflow page	0	50,895,348	50,900,861

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Deferred coinsurance gain	(10,964,106)	(9,035,184)	(22,920,513)
5397. Summary of remaining write-ins for Line 53 from overflow page	(10,964,106)	(9,035,184)	(22,920,513)

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	24,756,990	25,758,290
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	15,913
5. Deduct amounts received on disposals	0	15,913
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	488,401	1,001,300
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	24,268,589	24,756,990
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	24,268,589	24,756,990

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	970,772,716	930,631,557
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	90,219,533	132,164,500
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	194,097
4. Accrual of discount	3,034	6,060
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	66,628,885	92,223,498
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)	994,366,398	970,772,716
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	994,366,398	970,772,716
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	994,366,398	970,772,716

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	489,175,934	251,658,666
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	24,923,206	65,965,856
2.2 Additional investment made after acquisition	1,347,655	170,529,952
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	63,976	105,148
5. Unrealized valuation increase (decrease)	(128,472,331)	1,660,759
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	1,066,784	572,393
8. Deduct amortization of premium and depreciation	173,444	172,054
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)	385,798,212	489,175,934
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	385,798,212	489,175,934

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	5,762,055,769	5,762,192,261
2. Cost of bonds and stocks acquired	1,087,554,678	1,017,119,785
3. Accrual of discount	1,406,345	2,628,276
4. Unrealized valuation increase (decrease)	13,895,895	(21,080,779)
5. Total gain (loss) on disposals	5,105,891	894,232
6. Deduct consideration for bonds and stocks disposed of	587,606,213	989,240,255
7. Deduct amortization of premium	3,544,296	6,993,559
8. Total foreign exchange change in book/adjusted carrying value	0	737,100
9. Deduct current year's other than temporary impairment recognized	199,744	7,335,877
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,137,973	3,134,585
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,282,806,298	5,762,055,769
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	6,282,806,298	5,762,055,769

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,312,212,242	214,297,392	213,811,472	(4,605,394)	3,312,212,242	3,308,092,768	0	3,101,579,412
2. NAIC 2 (a)	2,288,113,990	158,862,866	102,505,186	(1,297,811)	2,288,113,990	2,343,173,859	0	2,082,623,924
3. NAIC 3 (a)	218,298,908	12,110,735	16,251,265	5,085,598	218,298,908	219,243,976	0	183,144,496
4. NAIC 4 (a)	18,811,390	0	2,333,559	(2,300)	18,811,390	16,475,531	0	22,693,810
5. NAIC 5 (a)	4,959,905	1,000,000	1,066,421	491	4,959,905	4,893,975	0	4,519,966
6. NAIC 6 (a)	3,239,247	0	2,560,406	561	3,239,247	679,402	0	3,637,364
7. Total Bonds	5,845,635,682	386,270,993	338,528,309	(818,855)	5,845,635,682	5,892,559,511	0	5,398,198,972
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	7,101,234	0	0	0	7,101,234	7,101,234	0	7,101,234
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	7,101,234	0	0	0	7,101,234	7,101,234	0	7,101,234
15. Total Bonds and Preferred Stock	5,852,736,916	386,270,993	338,528,309	(818,855)	5,852,736,916	5,899,660,745	0	5,405,300,206

(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

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Prior Year Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals		XX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	38,049,667
2. Cost of short-term investments acquired	0	20,000,000
3. Accrual of discount	0	2,366
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	57,999,945
7. Deduct amortization of premium	0	52,088
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

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)	82,072,157
2.	Cost Paid/(Consideration Received) on additions	120,551,661
3.	Unrealized Valuation increase/(decrease)	(21,445,200)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(53,451,030)
6.	Considerations received/(paid) on terminations	38,467,116
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	284,200
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	89,544,672
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	89,544,672

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(3,865,570)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	1,998,218
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	0
3.12	Section 1, Column 15, prior year	0
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	(1,867,353)
3.14	Section 1, Column 18, prior year	(3,865,570)
		1,998,217
		1,998,217
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	0
3.22	Section 1, Column 17, prior year	0
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	(1,867,353)
3.24	Section 1, Column 19, prior year plus	(3,865,570)
3.25	SSAP No. 108 adjustments	0
		1,998,217
		1,998,217
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year	0
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	0
	4.22 Amount recognized	0
	4.23 SSAP No. 108 adjustments	0
4.3	Subtotal (Line 4.1 minus Line 4.2)	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	0
	5.2 Total gain (loss) adjusted into the hedged item(s) for 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)	(1,867,352)
7.	Deduct total nonadmitted amounts	0
8.	Statement value at end of current period (Line 6 minus Line 7)	(1,867,352)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	89,544,672
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(1,867,352)
3.	Total (Line 1 plus Line 2)	87,677,320
4.	Part D, Section 1, Column 6	89,544,672
5.	Part D, Section 1, Column 7	(1,867,352)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	89,544,672
8.	Part B, Section 1, Column 13	(1,867,353)
9.	Total (Line 7 plus Line 8)	87,677,319
10.	Part D, Section 1, Column 9	89,544,670
11.	Part D, Section 1, Column 10	(1,867,352)
12.	Total (Line 9 minus Line 10 minus Line 11)	1
		Potential Exposure Check
13.	Part A, Section 1, Column 21	82,920
14.	Part B, Section 1, Column 20	7,920,000
15.	Part D, Section 1, Column 12	8,002,920
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	109,246,865	93,683,190
2. Cost of cash equivalents acquired	306,589,420	991,902,766
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	319,658,400	976,339,091
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)	96,177,885	109,246,865
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	96,177,885	109,246,865

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0326205	MESA	AZ		06/28/2021	3.835	7,000,000	.0	15,600,000
0526201	SANTA CLARITA	CA		05/28/2021	3.850	6,000,000	.0	14,000,000
0526207	ONTARIO	CA		06/29/2021	4.250	8,750,000	.0	22,500,000
0526208	ONTARIO	CA		06/29/2021	4.250	1,000,000	.0	2,810,000
1126183	OAKWOOD	GA		04/22/2021	3.600	3,500,000	.0	5,600,000
1126188	ATLANTA	GA		04/30/2021	3.150	2,000,000	.0	7,400,000
1326181	BOISE	ID		04/01/2021	3.635	4,125,000	.0	7,000,000
1526203	LAWRENCEBURG	IN		06/03/2021	4.250	2,250,000	.0	6,630,000
2326186	KALAMAZOO	MI		04/29/2021	3.250	2,500,000	.0	8,500,000
2526189	OXFORD	MS		05/04/2021	4.007	1,185,000	.0	2,950,000
2526202	JACKSON	MS		06/02/2021	4.100	1,260,000	.0	3,100,000
3126187	WHIPPANY	NJ		04/30/2021	3.850	1,000,000	.0	3,050,000
3326184	FARMINGDALE	NJ		04/27/2021	3.500	2,000,000	.0	11,500,000
3426191	DURHAM	NC		05/12/2021	4.125	1,695,000	.0	3,000,000
3426198	GREENSBORO	NC		05/19/2021	3.385	1,450,000	.0	2,670,000
3426199	GREENSBORO	NC		05/19/2021	3.385	4,000,000	.0	6,130,000
3726182	OKLAHOMA CITY	OK		04/16/2021	3.625	1,000,000	.0	2,570,000
3826185	TIGARD	OR		04/29/2021	3.750	1,948,683	.0	3,450,000
4126200	SENECA	SC		05/21/2021	3.400	8,500,000	.0	14,900,000
4326195	CLARKSVILLE	TN		05/18/2021	3.660	1,900,000	.0	3,450,000
4826190	BONNEY LAKE	WA		05/05/2021	3.500	4,250,000	.0	8,550,000
4826197	SPANAWAY	WA		05/19/2021	4.000	2,000,000	.0	5,900,000
5326192	FT. WRIGHT	KY		05/13/2021	3.500	3,000,000	.0	6,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other						72,313,683	0	167,360,000
0899999. Total Mortgages in good standing						72,313,683	0	167,360,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						72,313,683	0	167,360,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0525238	ONTARIO	CA		05/25/2006	06/01/2021	.94,419	.0	.0	.0	.0	.0	.0	15,894	15,894	.0	.0	.0
0525498	COSTA MESA	CA		04/26/2011	04/01/2021	1,800,256	.0	.0	.0	.0	.0	.0	1,728,763	1,728,763	.0	.0	.0
0525900	ONTARIO	CA		04/06/2017	06/29/2021	7,976,759	.0	.0	.0	.0	.0	.0	7,810,406	7,810,406	.0	.0	.0
0526021	LEMON GROVE	CA		08/14/2018	04/29/2021	3,427,922	.0	.0	.0	.0	.0	.0	3,369,225	3,369,225	.0	.0	.0
1525339	INDIANAPOLIS	IN		08/15/2007	06/10/2021	697,811	.0	.0	.0	.0	.0	.0	650,541	650,541	.0	.0	.0
1525497	INDIANAPOLIS	IN		04/19/2011	06/10/2021	1,265,489	.0	.0	.0	.0	.0	.0	1,164,049	1,164,049	.0	.0	.0
1525897	INDIANAPOLIS	IN		03/29/2017	06/10/2021	2,168,965	.0	.0	.0	.0	.0	.0	2,094,764	2,094,764	.0	.0	.0
2325544	KALAMAZOO	MI		02/09/2012	04/29/2021	527,888	.0	.0	.0	.0	.0	.0	453,358	453,358	.0	.0	.0
2925245	LAS VEGAS	NV		06/20/2006	06/29/2021	142,307	.0	.0	.0	.0	.0	.0	20,451	20,451	.0	.0	.0
4425973	LEWISVILLE	TX		01/18/2018	05/21/2021	1,024,729	.0	.0	.0	.0	.0	.0	997,240	997,240	.0	.0	.0
0199999. Mortgages closed by repayment						19,126,545	0	0	0	0	0	0	18,304,691	18,304,691	0	0	0
0024739	CHILLUM	MD		08/18/1997		728,830	.0	.0	.0	.0	.0	.0	.99,834	.99,834	.0	.0	.0
0024944	HEMPSTEAD	NY		10/04/2002		313,726	.0	.0	.0	.0	.0	.0	.39,162	.39,162	.0	.0	.0
0024953	TROUTVILLE	VA		11/08/2002		350,932	.0	.0	.0	.0	.0	.0	.45,947	.45,947	.0	.0	.0
0024957	BOYLSTON	MA		11/26/2002		671,218	.0	.0	.0	.0	.0	.0	.80,015	.80,015	.0	.0	.0
0024958	OGDEN	UT		11/26/2002		1,104,736	.0	.0	.0	.0	.0	.0	.31,955	.31,955	.0	.0	.0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024965	CALUMET CITY	IL		12/19/2002		461,415	0	0	0	0	0	0	0	52,709	0	0	0
0024966	AMARILLO	TX		12/19/2002		784,723	0	0	0	0	0	0	0	89,896	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		1,514,048	0	0	0	0	0	0	0	26,474	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		1,250,162	0	0	0	0	0	0	0	44,909	0	0	0
0125617	GREENVILLE	AL		05/02/2013		705,149	0	0	0	0	0	0	0	23,752	0	0	0
0125841	BIRMINGHAM	AL		07/06/2016		4,228,758	0	0	0	0	0	0	0	49,211	0	0	0
0325410	TUCSON	AZ		08/29/2008		1,663,685	0	0	0	0	0	0	0	118,600	0	0	0
0325424	TUCSON	AZ		10/30/2008		1,400,039	0	0	0	0	0	0	0	49,468	0	0	0
0325559	PHOENIX	AZ		05/22/2012		477,380	0	0	0	0	0	0	0	19,217	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,226,477	0	0	0	0	0	0	0	28,289	0	0	0
0325796	TUCSON	AZ		10/29/2015		5,493,098	0	0	0	0	0	0	0	67,045	0	0	0
0325808	TEMPE	AZ		12/23/2015		2,149,563	0	0	0	0	0	0	0	17,013	0	0	0
0325813	TUCSON	AZ		01/19/2016		1,711,032	0	0	0	0	0	0	0	34,220	0	0	0
0325939	TUSCON	AZ		08/30/2017		1,043,951	0	0	0	0	0	0	0	10,604	0	0	0
0325955	PHOENIX	AZ		11/09/2017		1,952,006	0	0	0	0	0	0	0	31,452	0	0	0
0325987	PHOENIX	AZ		03/29/2018		3,917,568	0	0	0	0	0	0	0	45,244	0	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,136,793	0	0	0	0	0	0	0	20,265	0	0	0
0326073	MAUMELLE	AR		05/02/2019		3,052,544	0	0	0	0	0	0	0	25,948	0	0	0
0326083	MESA	AZ		06/21/2019		2,143,687	0	0	0	0	0	0	0	18,660	0	0	0
0326088	TUCSON	AZ		07/23/2019		1,917,002	0	0	0	0	0	0	0	16,339	0	0	0
0326122	TUCSON	AZ		12/16/2019		3,876,690	0	0	0	0	0	0	0	34,737	0	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,065,850	0	0	0	0	0	0	0	81,948	0	0	0
0426093	BENTON	AR		07/31/2019		4,063,796	0	0	0	0	0	0	0	46,296	0	0	0
0426094	JONESBORO	AR		07/31/2019		2,391,016	0	0	0	0	0	0	0	27,241	0	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,787,940	0	0	0	0	0	0	0	31,764	0	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		5,079,737	0	0	0	0	0	0	0	57,872	0	0	0
0426097	FORT SMITH	AR		07/31/2019		2,787,940	0	0	0	0	0	0	0	31,764	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		631,477	0	0	0	0	0	0	0	6,222	0	0	0
0525238	ONTARIO	CA		05/25/2006		94,419	0	0	0	0	0	0	0	31,655	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,154,584	0	0	0	0	0	0	0	16,551	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		1,729,224	0	0	0	0	0	0	0	95,385	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,340,521	0	0	0	0	0	0	0	48,776	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,590,971	0	0	0	0	0	0	0	88,486	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		962,659	0	0	0	0	0	0	0	25,832	0	0	0
0525580	CAMARILLO	CA		10/23/2012		1,329,305	0	0	0	0	0	0	0	41,000	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		418,438	0	0	0	0	0	0	0	78,517	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,998,681	0	0	0	0	0	0	0	38,943	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,261,167	0	0	0	0	0	0	0	33,972	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,493,159	0	0	0	0	0	0	0	59,877	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		2,920,632	0	0	0	0	0	0	0	38,604	0	0	0
0525765	DOWNEY	CA		06/10/2015		4,094,749	0	0	0	0	0	0	0	49,773	0	0	0
0525790	SEASIDE	CA		09/11/2015		2,021,373	0	0	0	0	0	0	0	41,735	0	0	0
0525801	BARSTOW	CA		11/20/2015		2,325,083	0	0	0	0	0	0	0	46,833	0	0	0
0525811	HOMEWOOD	CA		01/05/2016		4,645,927	0	0	0	0	0	0	0	53,263	0	0	0
0525884	SCOTT'S VALLEY	CA		01/27/2017		3,182,844	0	0	0	0	0	0	0	22,898	0	0	0
0525895	LOS ANGELES	CA		03/22/2017		1,009,620	0	0	0	0	0	0	0	10,576	0	0	0
0525900	ONTARIO	CA		04/06/2017		7,976,759	0	0	0	0	0	0	0	83,617	0	0	0
0525972	CUPERTINO	CA		01/11/2018		6,572,327	0	0	0	0	0	0	0	64,735	0	0	0
0525980	LYNNWOOD	CA		03/06/2018		2,155,269	0	0	0	0	0	0	0	42,538	0	0	0
0525988	SAN DIEGO	CA		04/06/2018		6,463,038	0	0	0	0	0	0	0	97,908	0	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		5,519,374	0	0	0	0	0	0	0	80,285	0	0	0
0526021	LEMON GROVE	CA		08/14/2018		3,427,922	0	0	0	0	0	0	0	14,764	0	0	0
0526033	OTAY MESA	CA		11/02/2018		2,712,877	0	0	0	0	0	0	0	38,314	0	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,406,260	0	0	0	0	0	0	0	34,117	0	0	0
0526119	BEAUMONT	CA		11/26/2019		6,966,466	0	0	0	0	0	0	0	60,587	0	0	0
0526123	HAYWARD	CA		12/19/2019		16,473,102	0	0	0	0	0	0	0	148,370	0	0	0
0526141	CALEXICO	CA		05/14/2020		4,820,058	0	0	0	0	0	0	0	41,006	0	0	0
0526154	SANTA ANA	CA		09/29/2020		8,429,387	0	0	0	0	0	0	0	107,753	0	0	0
0625177	AURORA	CO		09/30/2005		1,539,410	0	0	0	0	0	0	0	35,934	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		1,785,568	0	0	0	0	0	0	0	58,036	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0625990	LAKEWOOD	CO		04/26/2018		1,972,089	.0	.0	.0	.0	.0	.0	.0	.0	18,609	.0	.0
0825978	NEWARK	DE		02/15/2018		3,409,345	.0	.0	.0	.0	.0	.0	.0	.0	54,522	.0	.0
0R24396	WHITMORE LAKE	MI		08/26/1999		1,198,363	.0	.0	.0	.0	.0	.0	.0	.0	71,507	.0	.0
0R24431	WHITMORE LAKE	MI		08/26/1999		107,735	.0	.0	.0	.0	.0	.0	.0	.0	6,426	.0	.0
1025390	PENSACOLA BEACH	FL		04/11/2008		544,882	.0	.0	.0	.0	.0	.0	.0	.0	21,583	.0	.0
1025400	ODESSA	FL		06/09/2008		1,798,851	.0	.0	.0	.0	.0	.0	.0	.0	47,458	.0	.0
1025520	ORLANDO	FL		08/09/2011		2,616,804	.0	.0	.0	.0	.0	.0	.0	.0	75,834	.0	.0
1025541	JACKSONVILLE	FL		12/20/2011		1,393,458	.0	.0	.0	.0	.0	.0	.0	.0	14,388	.0	.0
1025549	APOPKA	FL		03/28/2012		536,689	.0	.0	.0	.0	.0	.0	.0	.0	18,154	.0	.0
1025668	DESTIN	FL		12/16/2013		610,545	.0	.0	.0	.0	.0	.0	.0	.0	71,266	.0	.0
1025748	NAPLES	FL		04/14/2015		4,010,287	.0	.0	.0	.0	.0	.0	.0	.0	50,762	.0	.0
1025772	ROCKLEDGE	FL		06/30/2015		925,859	.0	.0	.0	.0	.0	.0	.0	.0	11,733	.0	.0
1025777	JACKSONVILLE	FL		07/16/2015		1,555,817	.0	.0	.0	.0	.0	.0	.0	.0	33,270	.0	.0
1025800	TALLAHASSEE	FL		11/19/2015		1,642,244	.0	.0	.0	.0	.0	.0	.0	.0	75,622	.0	.0
1025810	HALEAH	FL		01/06/2016		4,699,812	.0	.0	.0	.0	.0	.0	.0	.0	93,327	.0	.0
1025854	CAPE CANAVERAL	FL		09/19/2016		6,115,803	.0	.0	.0	.0	.0	.0	.0	.0	104,652	.0	.0
1025855	CAPE CANAVERAL	FL		09/19/2016		152,581	.0	.0	.0	.0	.0	.0	.0	.0	26,267	.0	.0
1025872	RIVERVIEW	FL		12/19/2016		1,061,590	.0	.0	.0	.0	.0	.0	.0	.0	19,191	.0	.0
1025880	NAPLES	FL		01/18/2017		3,485,736	.0	.0	.0	.0	.0	.0	.0	.0	37,166	.0	.0
1025920	MIAMI	FL		07/06/2017		5,583,989	.0	.0	.0	.0	.0	.0	.0	.0	37,703	.0	.0
1025934	PANAMA CITY BEACH	FL		08/10/2017		1,427,198	.0	.0	.0	.0	.0	.0	.0	.0	14,529	.0	.0
1025935	WHARTON	NJ		08/11/2017		1,071,055	.0	.0	.0	.0	.0	.0	.0	.0	52,172	.0	.0
1026044	CORAL GABLE	FL		12/19/2018		3,199,095	.0	.0	.0	.0	.0	.0	.0	.0	27,969	.0	.0
1026084	PACE	FL		06/26/2019		979,327	.0	.0	.0	.0	.0	.0	.0	.0	13,120	.0	.0
1026086	NAPLES	FL		06/27/2019		3,002,991	.0	.0	.0	.0	.0	.0	.0	.0	45,668	.0	.0
1026102	NAPLES	FL		09/05/2019		1,422,464	.0	.0	.0	.0	.0	.0	.0	.0	17,323	.0	.0
1026108	LARGO	FL		09/27/2019		15,578,136	.0	.0	.0	.0	.0	.0	.0	.0	138,641	.0	.0
1026138	JACKSONVILLE	FL		04/03/2020		2,855,948	.0	.0	.0	.0	.0	.0	.0	.0	63,401	.0	.0
1026149	SEBRING	FL		09/17/2020		991,691	.0	.0	.0	.0	.0	.0	.0	.0	12,679	.0	.0
1026166	OPA-LOCKA	FL		12/03/2020		6,600,000	.0	.0	.0	.0	.0	.0	.0	.0	104,717	.0	.0
1026178	MIAMI	FL		03/22/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	58,219	.0	.0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,613,691	.0	.0	.0	.0	.0	.0	.0	.0	32,536	.0	.0
1125829	MACON	GA		07/20/2017		958,142	.0	.0	.0	.0	.0	.0	.0	.0	15,838	.0	.0
1126014	FORT OGLETHORPE	GA		07/31/2018		679,683	.0	.0	.0	.0	.0	.0	.0	.0	18,540	.0	.0
1126020	ROSWELL	GA		08/13/2018		4,158,489	.0	.0	.0	.0	.0	.0	.0	.0	58,884	.0	.0
1126127	MABLETON	GA		12/20/2019		3,877,354	.0	.0	.0	.0	.0	.0	.0	.0	34,565	.0	.0
1126183	OAKWOOD	GA		04/22/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	10,339	.0	.0
1126188	ATLANTA	GA		04/30/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	5,993	.0	.0
1325752	MERIDIAN	ID		05/01/2015		879,925	.0	.0	.0	.0	.0	.0	.0	.0	11,245	.0	.0
1326091	CALDWELL	ID		07/30/2019		2,415,066	.0	.0	.0	.0	.0	.0	.0	.0	41,062	.0	.0
1326181	BOISE	ID		04/01/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	16,937	.0	.0
1425512	WAUKEGAN	IL		06/30/2011		1,277,314	.0	.0	.0	.0	.0	.0	.0	.0	22,116	.0	.0
1425518	WOODRIVER	IL		07/27/2011		501,689	.0	.0	.0	.0	.0	.0	.0	.0	38,115	.0	.0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,470,925	.0	.0	.0	.0	.0	.0	.0	.0	80,762	.0	.0
1425589	BUFFALO GROVE	IL		12/12/2012		5,020,120	.0	.0	.0	.0	.0	.0	.0	.0	77,112	.0	.0
1425821	CHICAGO	IL		03/30/2016		977,686	.0	.0	.0	.0	.0	.0	.0	.0	19,274	.0	.0
1425882	SCHAUMBURG	IL		01/19/2017		1,006,985	.0	.0	.0	.0	.0	.0	.0	.0	10,899	.0	.0
1425919	NAPERVILLE	IL		06/29/2017		1,085,634	.0	.0	.0	.0	.0	.0	.0	.0	11,191	.0	.0
1425921	CHICAGO	IL		07/07/2017		1,277,831	.0	.0	.0	.0	.0	.0	.0	.0	42,458	.0	.0
1425998	WHEELING	IL		05/14/2018		2,703,645	.0	.0	.0	.0	.0	.0	.0	.0	35,365	.0	.0
1426056	WHEELING	IL		03/07/2019		947,846	.0	.0	.0	.0	.0	.0	.0	.0	8,280	.0	.0
1426170	CHICAGO	IL		01/14/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	18,179	.0	.0
1525339	INDIANAPOLIS	IN		08/15/2007		697,811	.0	.0	.0	.0	.0	.0	.0	.0	19,058	.0	.0
1525497	INDIANAPOLIS	IN		04/19/2011		1,265,489	.0	.0	.0	.0	.0	.0	.0	.0	51,074	.0	.0
1525500	CARMEL	IN		04/28/2011		1,424,802	.0	.0	.0	.0	.0	.0	.0	.0	39,207	.0	.0
1525586	FISHERS	IN		11/29/2012		920,738	.0	.0	.0	.0	.0	.0	.0	.0	14,497	.0	.0
1525593	INDIANAPOLIS	IN		12/21/2012		1,202,203	.0	.0	.0	.0	.0	.0	.0	.0	35,193	.0	.0
1525642	WEST LAFAYETTE	IN		08/07/2013		989,432	.0	.0	.0	.0	.0	.0	.0	.0	27,141	.0	.0
1525663	FISHERS	IN		11/13/2013		875,180	.0	.0	.0	.0	.0	.0	.0	.0	11,691	.0	.0
1525684	INDIANAPOLIS	IN		04/29/2014		646,460	.0	.0	.0	.0	.0	.0	.0	.0	15,910	.0	.0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525791	BROWNSBURG	IN		09/22/2015		1,021,466	.0	.0	.0	.0	.0	.0	.0	.12,525	.0	.0	.0
1525829	INDIANAPOLIS	IN		05/04/2016		4,180,361	.0	.0	.0	.0	.0	.0	.0	.50,243	.0	.0	.0
1525832	INDIANAPOLIS	IN		06/02/2016		792,955	.0	.0	.0	.0	.0	.0	.0	.22,518	.0	.0	.0
1525837	INDIANAPOLIS	IN		06/29/2016		2,287,449	.0	.0	.0	.0	.0	.0	.0	.54,107	.0	.0	.0
1525856	FISHERS	IN		09/19/2016		8,732,582	.0	.0	.0	.0	.0	.0	.0	.241,884	.0	.0	.0
1525897	INDIANAPOLIS	IN		03/29/2017		2,168,965	.0	.0	.0	.0	.0	.0	.0	.37,309	.0	.0	.0
1525910	CARMEL	IN		06/02/2017		678,086	.0	.0	.0	.0	.0	.0	.0	.9,881	.0	.0	.0
1525918	FORT WAYNE	IN		06/29/2017		3,316,560	.0	.0	.0	.0	.0	.0	.0	.55,021	.0	.0	.0
1525930	BATESVILLE	IN		07/27/2017		2,297,365	.0	.0	.0	.0	.0	.0	.0	.37,401	.0	.0	.0
1525958	FT. WAYNE	IN		11/16/2017		2,866,480	.0	.0	.0	.0	.0	.0	.0	.27,882	.0	.0	.0
1526163	FISHERS	IN		11/24/2020		2,400,000	.0	.0	.0	.0	.0	.0	.0	.30,592	.0	.0	.0
1625524	WEST DES MOINES	IA		09/26/2011		993,298	.0	.0	.0	.0	.0	.0	.0	.17,136	.0	.0	.0
1726064	WITCHITA	KS		04/09/2019		4,369,227	.0	.0	.0	.0	.0	.0	.0	.35,734	.0	.0	.0
1825386	LOUISVILLE	KY		03/14/2008		759,144	.0	.0	.0	.0	.0	.0	.0	.29,167	.0	.0	.0
1825479	LOUISVILLE	KY		12/14/2010		1,189,522	.0	.0	.0	.0	.0	.0	.0	.97,344	.0	.0	.0
1825608	LOUISVILLE	KY		03/19/2013		1,116,587	.0	.0	.0	.0	.0	.0	.0	.21,202	.0	.0	.0
1825624	LEXINGTON	KY		05/17/2013		968,662	.0	.0	.0	.0	.0	.0	.0	.93,089	.0	.0	.0
1825635	LOUISVILLE	KY		06/27/2013		1,124,154	.0	.0	.0	.0	.0	.0	.0	.37,318	.0	.0	.0
1825709	LEXINGTON	KY		10/10/2014		1,206,728	.0	.0	.0	.0	.0	.0	.0	.98,432	.0	.0	.0
1825793	RICHMOND	KY		10/01/2015		1,366,493	.0	.0	.0	.0	.0	.0	.0	.16,667	.0	.0	.0
1825866	LEXINGTON	KY		11/21/2016		4,339,823	.0	.0	.0	.0	.0	.0	.0	.47,528	.0	.0	.0
1825913	CRESTWOOD	KY		06/13/2017		2,276,180	.0	.0	.0	.0	.0	.0	.0	.38,047	.0	.0	.0
1825956	LOUISVILLE	KY		11/10/2017		1,951,925	.0	.0	.0	.0	.0	.0	.0	.31,457	.0	.0	.0
1826051	HEBRON	KY		02/20/2019		1,590,371	.0	.0	.0	.0	.0	.0	.0	.9,078	.0	.0	.0
1925392	LAFAYETTE	LA		05/01/2008		407,113	.0	.0	.0	.0	.0	.0	.0	.27,429	.0	.0	.0
2025968	LEWISTON	ME		12/20/2017		1,361,894	.0	.0	.0	.0	.0	.0	.0	.21,617	.0	.0	.0
2125451	GAITHERSBURG	MD		06/10/2010		1,828,735	.0	.0	.0	.0	.0	.0	.0	.86,027	.0	.0	.0
2125601	BETHESDA	MD		01/30/2013		2,130,773	.0	.0	.0	.0	.0	.0	.0	.33,466	.0	.0	.0
2125731	FULTON	MD		12/22/2014		1,103,909	.0	.0	.0	.0	.0	.0	.0	.25,215	.0	.0	.0
2125769	HYATTSVILLE	MD		06/23/2015		1,327,517	.0	.0	.0	.0	.0	.0	.0	.16,864	.0	.0	.0
2125949	BELTSVILLE	MD		10/13/2017		6,374,713	.0	.0	.0	.0	.0	.0	.0	.55,084	.0	.0	.0
2126062	ANNAPOLIS	MD		03/29/2019		1,839,016	.0	.0	.0	.0	.0	.0	.0	.29,965	.0	.0	.0
2325544	KALAMAZOO	MI		02/09/2012		527,888	.0	.0	.0	.0	.0	.0	.0	.18,749	.0	.0	.0
2325609	CLARKSTON	MI		03/28/2013		767,074	.0	.0	.0	.0	.0	.0	.0	.45,908	.0	.0	.0
2325619	EAST LANSING	MI		05/07/2013		1,042,839	.0	.0	.0	.0	.0	.0	.0	.15,211	.0	.0	.0
2325620	SOUTHFIELD	MI		05/07/2013		2,635,626	.0	.0	.0	.0	.0	.0	.0	.74,807	.0	.0	.0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,691,889	.0	.0	.0	.0	.0	.0	.0	.39,871	.0	.0	.0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,224,438	.0	.0	.0	.0	.0	.0	.0	.16,016	.0	.0	.0
2325815	EASTPOINTE	MI		02/01/2016		2,292,728	.0	.0	.0	.0	.0	.0	.0	.96,781	.0	.0	.0
2325844	NOVI	MI		07/26/2016		3,857,330	.0	.0	.0	.0	.0	.0	.0	.73,108	.0	.0	.0
2325899	QUINTON TOWNSHIP	MI		04/04/2017		1,699,269	.0	.0	.0	.0	.0	.0	.0	.23,186	.0	.0	.0
2325954	LAKE ORION	MI		11/09/2017		902,082	.0	.0	.0	.0	.0	.0	.0	.8,890	.0	.0	.0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,730,038	.0	.0	.0	.0	.0	.0	.0	.57,639	.0	.0	.0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,408,703	.0	.0	.0	.0	.0	.0	.0	.50,635	.0	.0	.0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,020,307	.0	.0	.0	.0	.0	.0	.0	.43,843	.0	.0	.0
2326032	SOUTHGATE	MI		10/30/2018		1,255,824	.0	.0	.0	.0	.0	.0	.0	.24,983	.0	.0	.0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,504,569	.0	.0	.0	.0	.0	.0	.0	.32,807	.0	.0	.0
2326134	ROYAL OAK	MI		03/13/2020		978,231	.0	.0	.0	.0	.0	.0	.0	.8,405	.0	.0	.0
2326186	KALAMAZOO	MI		04/29/2021		.0	.0	.0	.0	.0	.0	.0	.0	.15,781	.0	.0	.0
2425517	EDEN PRAIRIE	MN		07/21/2011		2,033,392	.0	.0	.0	.0	.0	.0	.0	.126,088	.0	.0	.0
2425578	ST CLOUD	MN		10/15/2012		1,377,856	.0	.0	.0	.0	.0	.0	.0	.16,952	.0	.0	.0
2425638	MINNETONKA	MN		07/16/2013		1,569,308	.0	.0	.0	.0	.0	.0	.0	.77,444	.0	.0	.0
2425766	BLOOMINGTON	MN		06/12/2015		1,720,631	.0	.0	.0	.0	.0	.0	.0	.14,588	.0	.0	.0
2426159	BROOKLYN PARK	MN		10/29/2020		14,389,186	.0	.0	.0	.0	.0	.0	.0	.124,328	.0	.0	.0
2525927	OLIVE BRANCH	MS		07/14/2017		1,151,590	.0	.0	.0	.0	.0	.0	.0	.19,150	.0	.0	.0
2625625	ST LOUIS	MO		05/24/2013		1,757,084	.0	.0	.0	.0	.0	.0	.0	.49,871	.0	.0	.0
2725476	KALISPELL	MT		11/23/2010		1,290,232	.0	.0	.0	.0	.0	.0	.0	.93,843	.0	.0	.0
2925245	LAS VEGAS	NV		06/20/2006		142,307	.0	.0	.0	.0	.0	.0	.0	.61,405	.0	.0	.0
2925798	LAS VEGAS	NV		11/18/2015		1,976,851	.0	.0	.0	.0	.0	.0	.0	.61,777	.0	.0	.0
2925950	LAS VEGAS	NV		10/24/2017		3,795,724	.0	.0	.0	.0	.0	.0	.0	.26,732	.0	.0	.0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2925351	LAS VEGAS	NV		10/24/2017		1,897,862	.0	.0	.0	.0	.0	.0	.0	.0	13,366	.0	.0
3125306	OAKLAND	NJ		03/01/2007		396,425	.0	.0	.0	.0	.0	.0	.0	.0	78,040	.0	.0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,161,432	.0	.0	.0	.0	.0	.0	.0	.0	38,394	.0	.0
3125603	KEARNY	NJ		02/13/2013		2,100,552	.0	.0	.0	.0	.0	.0	.0	.0	31,683	.0	.0
3125654	OLD BRIDGE	NJ		10/22/2013		680,812	.0	.0	.0	.0	.0	.0	.0	.0	17,118	.0	.0
3125862	WILLINGBORO	NJ		10/12/2016		1,239,049	.0	.0	.0	.0	.0	.0	.0	.0	30,885	.0	.0
3125889	BARRINGTON	NJ		02/28/2017		2,012,410	.0	.0	.0	.0	.0	.0	.0	.0	70,914	.0	.0
3125996	WILLINGBORO	NJ		05/11/2018		4,638,686	.0	.0	.0	.0	.0	.0	.0	.0	156,814	.0	.0
3126177	RAHWAY	NJ		03/16/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	12,336	.0	.0
3126187	WHIPPANY	NJ		04/30/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	1,988	.0	.0
3225788	ALBUQUERQUE	NM		09/03/2015		3,128,040	.0	.0	.0	.0	.0	.0	.0	.0	58,150	.0	.0
3325538	LATHAM	NY		11/28/2011		1,700,232	.0	.0	.0	.0	.0	.0	.0	.0	28,737	.0	.0
3325794	WEST ISLIP	NY		10/14/2015		1,507,080	.0	.0	.0	.0	.0	.0	.0	.0	70,797	.0	.0
3326070	COMMACK	NY		04/23/2019		959,277	.0	.0	.0	.0	.0	.0	.0	.0	8,031	.0	.0
3326168	HEMPSTEAD	NY		12/18/2020		900,000	.0	.0	.0	.0	.0	.0	.0	.0	11,457	.0	.0
3326184	FARMINGDALE	NJ		04/27/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	4,180	.0	.0
3425105	MATTHEWS	NC		11/08/2004		324,651	.0	.0	.0	.0	.0	.0	.0	.0	18,308	.0	.0
3425106	WINSTON-SALEM	NC		11/08/2004		334,078	.0	.0	.0	.0	.0	.0	.0	.0	18,762	.0	.0
3425482	CARRBORO	NC		12/20/2010		2,225,472	.0	.0	.0	.0	.0	.0	.0	.0	99,176	.0	.0
3425579	DURHAM	NC		10/19/2012		1,582,026	.0	.0	.0	.0	.0	.0	.0	.0	14,266	.0	.0
3425584	INDIAN TRAIL	NC		11/27/2012		1,936,631	.0	.0	.0	.0	.0	.0	.0	.0	59,375	.0	.0
3425591	MONROE	NC		12/18/2012		1,097,808	.0	.0	.0	.0	.0	.0	.0	.0	24,890	.0	.0
3425594	MOORESVILLE	NC		12/21/2012		1,617,933	.0	.0	.0	.0	.0	.0	.0	.0	34,472	.0	.0
3425643	HILLSBOROUGH	NC		08/07/2013		2,962,156	.0	.0	.0	.0	.0	.0	.0	.0	39,657	.0	.0
3425751	FAYETTEVILLE	NC		05/01/2015		798,726	.0	.0	.0	.0	.0	.0	.0	.0	117,829	.0	.0
3425754	CONCORD	NC		05/07/2015		3,199,797	.0	.0	.0	.0	.0	.0	.0	.0	40,886	.0	.0
3425875	RALEIGH	NC		12/22/2016		651,618	.0	.0	.0	.0	.0	.0	.0	.0	24,218	.0	.0
3426078	SUNSET BEACH	NC		06/06/2019		1,201,783	.0	.0	.0	.0	.0	.0	.0	.0	14,694	.0	.0
3426080	WILMINGTON	NC		06/13/2019		5,067,108	.0	.0	.0	.0	.0	.0	.0	.0	43,256	.0	.0
3426081	FAYETTEVILLE	NC		06/20/2019		956,101	.0	.0	.0	.0	.0	.0	.0	.0	11,690	.0	.0
3426147	GREENSBORO	NC		08/14/2020		3,447,503	.0	.0	.0	.0	.0	.0	.0	.0	53,489	.0	.0
3426175	BOILING SPRINGS	NC		02/17/2021		.0	.0	.0	.0	.0	.0	.0	.0	.0	13,877	.0	.0
3625445	WADSWORTH	OH		03/09/2010		874,932	.0	.0	.0	.0	.0	.0	.0	.0	44,695	.0	.0
3625484	WESTLAKE	OH		12/27/2010		666,814	.0	.0	.0	.0	.0	.0	.0	.0	102,881	.0	.0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		1,956,258	.0	.0	.0	.0	.0	.0	.0	.0	46,812	.0	.0
3625566	COLUMBUS	OH		07/13/2012		647,776	.0	.0	.0	.0	.0	.0	.0	.0	95,176	.0	.0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,620,396	.0	.0	.0	.0	.0	.0	.0	.0	39,168	.0	.0
3625626	WESTLAKE	OH		05/29/2013		1,233,578	.0	.0	.0	.0	.0	.0	.0	.0	34,894	.0	.0
3625671	MONTGOMERY	OH		12/26/2013		21,675,266	.0	.0	.0	.0	.0	.0	.0	.0	277,949	.0	.0
3625680	HUDSON	OH		03/21/2014		1,149,578	.0	.0	.0	.0	.0	.0	.0	.0	19,150	.0	.0
3625688	MASON	OH		06/09/2014		1,542,773	.0	.0	.0	.0	.0	.0	.0	.0	37,103	.0	.0
3625764	DAYTON	OH		06/10/2015		2,751,895	.0	.0	.0	.0	.0	.0	.0	.0	59,816	.0	.0
3625773	MASON	OH		07/09/2015		1,638,970	.0	.0	.0	.0	.0	.0	.0	.0	35,050	.0	.0
3625786	PERRYSBURG	OH		08/27/2015		1,666,190	.0	.0	.0	.0	.0	.0	.0	.0	45,492	.0	.0
3625835	DAYTON	OH		06/17/2016		890,944	.0	.0	.0	.0	.0	.0	.0	.0	19,370	.0	.0
3625845	WELLINGTON	OH		08/02/2016		4,484,967	.0	.0	.0	.0	.0	.0	.0	.0	50,164	.0	.0
3625850	MORaine	OH		09/09/2016		1,109,901	.0	.0	.0	.0	.0	.0	.0	.0	12,610	.0	.0
3625851	SPRINGBORO	OH		09/09/2016		1,109,901	.0	.0	.0	.0	.0	.0	.0	.0	12,610	.0	.0
3625883	CINCINNATI	OH		01/19/2017		1,839,781	.0	.0	.0	.0	.0	.0	.0	.0	32,951	.0	.0
3625886	MENTOR	OH		02/07/2017		2,964,764	.0	.0	.0	.0	.0	.0	.0	.0	41,691	.0	.0
3625909	COLUMBUS	OH		05/16/2017		833,480	.0	.0	.0	.0	.0	.0	.0	.0	28,486	.0	.0
3625922	BLUE ASH	OH		07/07/2017		20,254,699	.0	.0	.0	.0	.0	.0	.0	.0	146,741	.0	.0
3625933	GAHANNA	OH		08/08/2017		1,722,952	.0	.0	.0	.0	.0	.0	.0	.0	16,385	.0	.0
3625961	HILLIARD	OH		11/29/2017		3,359,008	.0	.0	.0	.0	.0	.0	.0	.0	22,305	.0	.0
3625986	HILLIARD	OH		03/29/2018		4,745,192	.0	.0	.0	.0	.0	.0	.0	.0	46,008	.0	.0
3625992	MENTOR	OH		05/02/2018		1,842,381	.0	.0	.0	.0	.0	.0	.0	.0	17,041	.0	.0
3626018	ELYRIA	OH		08/07/2018		6,792,280	.0	.0	.0	.0	.0	.0	.0	.0	60,745	.0	.0
3626019	ELYRIA	OH		08/07/2018		815,000	.0	.0	.0	.0	.0	.0	.0	.0	22,085	.0	.0
3626024	WORTHINGTON	OH		08/31/2018		2,701,850	.0	.0	.0	.0	.0	.0	.0	.0	23,223	.0	.0
3626037	VANDALIA	OH		12/06/2018		4,047,736	.0	.0	.0	.0	.0	.0	.0	.0	35,149	.0	.0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3626040	MIAMI SBURG	OH		12/13/2018		4,069,046	.0	.0	.0	.0	.0	.0	.0		29,460	.0	.0
3626041	LORAIN	OH		12/14/2018		1,535,950	.0	.0	.0	.0	.0	.0	.0		29,835	.0	.0
3626045	ONTARIO	OH		12/20/2018		2,728,658	.0	.0	.0	.0	.0	.0	.0		37,788	.0	.0
3626059	FAIRBORN	OH		03/21/2019		672,824	.0	.0	.0	.0	.0	.0	.0		9,099	.0	.0
3626125	COLUMBUS	OH		12/20/2019		1,718,180	.0	.0	.0	.0	.0	.0	.0		23,068	.0	.0
3626132	VANDALIA	OH		03/12/2020		2,361,253	.0	.0	.0	.0	.0	.0	.0		53,448	.0	.0
3626139	COLUMBUS	OH		04/14/2020		980,985	.0	.0	.0	.0	.0	.0	.0		8,376	.0	.0
3626143	NEW ALBANY	OH		06/03/2020		1,169,904	.0	.0	.0	.0	.0	.0	.0		15,404	.0	.0
3626148	SPRINGBORO	OH		09/17/2020		7,060,121	.0	.0	.0	.0	.0	.0	.0		60,854	.0	.0
3626155	FRANKLIN	OH		10/07/2020		3,123,849	.0	.0	.0	.0	.0	.0	.0		26,376	.0	.0
3626173	WESTLAKE	OH		01/28/2021		.0	.0	.0	.0	.0	.0	.0	.0		14,794	.0	.0
3725792	TULSA	OK		09/29/2015		2,442,745	.0	.0	.0	.0	.0	.0	.0		19,640	.0	.0
3725834	OKLAHOMA CITY	OK		06/15/2016		670,432	.0	.0	.0	.0	.0	.0	.0		27,119	.0	.0
3726011	DUNCAN	OK		07/24/2018		2,852,228	.0	.0	.0	.0	.0	.0	.0		57,783	.0	.0
3726182	OKLAHOMA CITY	OK		04/16/2021		.0	.0	.0	.0	.0	.0	.0	.0		2,053	.0	.0
3825692	SALEM	OR		07/25/2014		1,034,301	.0	.0	.0	.0	.0	.0	.0		67,623	.0	.0
3825787	FLORENCE	OR		08/31/2015		524,759	.0	.0	.0	.0	.0	.0	.0		25,464	.0	.0
3825842	TUALATIN	OR		07/14/2016		2,746,423	.0	.0	.0	.0	.0	.0	.0		31,609	.0	.0
3825869	SALEM	OR		12/02/2016		1,395,410	.0	.0	.0	.0	.0	.0	.0		24,986	.0	.0
3825915	MCMINNVILLE	OR		06/23/2017		2,324,373	.0	.0	.0	.0	.0	.0	.0		24,107	.0	.0
3825967	PORTLAND	OR		12/20/2017		1,278,624	.0	.0	.0	.0	.0	.0	.0		20,515	.0	.0
3826039	PORTLAND	OR		12/12/2018		1,816,910	.0	.0	.0	.0	.0	.0	.0		25,443	.0	.0
3826142	MCMINNVILLE	OR		05/28/2020		6,633,654	.0	.0	.0	.0	.0	.0	.0		59,494	.0	.0
3826144	OREGON CITY	OR		06/08/2020		3,325,913	.0	.0	.0	.0	.0	.0	.0		20,904	.0	.0
3826185	TIGARD	OR		04/29/2021		.0	.0	.0	.0	.0	.0	.0	.0		8,082	.0	.0
3925776	MERCER	PA		07/15/2015		1,033,263	.0	.0	.0	.0	.0	.0	.0		22,097	.0	.0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,646,178	.0	.0	.0	.0	.0	.0	.0		35,534	.0	.0
3925926	DOYLESTOWN	PA		07/14/2017		1,164,035	.0	.0	.0	.0	.0	.0	.0		19,360	.0	.0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		5,879,392	.0	.0	.0	.0	.0	.0	.0		40,090	.0	.0
3926013	PITTSBURGH	PA		07/26/2018		5,289,044	.0	.0	.0	.0	.0	.0	.0		47,525	.0	.0
3926079	BLOOMSBURG	PA		06/13/2019		1,518,395	.0	.0	.0	.0	.0	.0	.0		29,020	.0	.0
3926101	PITTSBURGH	PA		08/28/2019		3,121,431	.0	.0	.0	.0	.0	.0	.0		42,473	.0	.0
4124976	LEXINGTON	SC		01/14/2003		248,399	.0	.0	.0	.0	.0	.0	.0		27,208	.0	.0
4125556	ROCK HILL	SC		05/17/2012		3,248,412	.0	.0	.0	.0	.0	.0	.0		68,083	.0	.0
4125576	SPARTANBURG	SC		10/05/2012		1,573,060	.0	.0	.0	.0	.0	.0	.0		36,078	.0	.0
4125712	ROCK HILL	SC		10/23/2014		1,242,895	.0	.0	.0	.0	.0	.0	.0		27,710	.0	.0
4125782	FLORENCE	SC		07/30/2015		3,792,032	.0	.0	.0	.0	.0	.0	.0		80,385	.0	.0
4125797	LEXINGTON	SC		11/10/2015		808,094	.0	.0	.0	.0	.0	.0	.0		16,467	.0	.0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		977,240	.0	.0	.0	.0	.0	.0	.0		9,898	.0	.0
4125979	PAWLEYS ISLAND	SC		02/26/2018		6,357,034	.0	.0	.0	.0	.0	.0	.0		63,011	.0	.0
4126140	GREER	SC		04/28/2020		7,139,877	.0	.0	.0	.0	.0	.0	.0		158,500	.0	.0
4324986	SEVIERVILLE	TN		03/21/2003		289,563	.0	.0	.0	.0	.0	.0	.0		29,334	.0	.0
4325577	CHATTANOOGA	TN		10/09/2012		1,307,411	.0	.0	.0	.0	.0	.0	.0		40,981	.0	.0
4325739	NASHVILLE	TN		02/25/2015		1,178,896	.0	.0	.0	.0	.0	.0	.0		64,832	.0	.0
4325820	KNOXVILLE	TN		03/23/2016		405,676	.0	.0	.0	.0	.0	.0	.0		17,428	.0	.0
4326090	COLUMBIA	TN		07/30/2019		17,465,411	.0	.0	.0	.0	.0	.0	.0	1,868,631	.0	.0	.0
4326179	POWELL	TN		03/23/2021		.0	.0	.0	.0	.0	.0	.0	.0		17,646	.0	.0
4425277	SAN ANTONIO	TX		11/21/2006		757,040	.0	.0	.0	.0	.0	.0	.0		26,383	.0	.0
4425327	AUSTIN	TX		06/11/2007		1,545,990	.0	.0	.0	.0	.0	.0	.0		26,764	.0	.0
4425405	HOUSTON	TX		07/10/2008		630,825	.0	.0	.0	.0	.0	.0	.0		28,214	.0	.0
4425421	HOUSTON	TX		10/15/2008		5,602,343	.0	.0	.0	.0	.0	.0	.0		54,712	.0	.0
4425463	EL PASO	TX		09/16/2010		885,289	.0	.0	.0	.0	.0	.0	.0		38,108	.0	.0
4425464	SAN ANTONIO	TX		10/05/2010		1,186,752	.0	.0	.0	.0	.0	.0	.0		131,170	.0	.0
4425478	EL PASO	TX		12/06/2010		1,278,865	.0	.0	.0	.0	.0	.0	.0		52,364	.0	.0
4425567	FREDERICKSBURG	TX		07/16/2012		2,234,022	.0	.0	.0	.0	.0	.0	.0		69,181	.0	.0
4425611	SAN ANTONIO	TX		04/11/2013		1,002,956	.0	.0	.0	.0	.0	.0	.0		27,610	.0	.0
4425633	KATY	TX		06/26/2013		1,472,161	.0	.0	.0	.0	.0	.0	.0		41,429	.0	.0
4425652	CONROE	TX		09/30/2013		794,765	.0	.0	.0	.0	.0	.0	.0		11,230	.0	.0
4425680	EL PASO	TX		10/31/2013		1,218,020	.0	.0	.0	.0	.0	.0	.0		31,514	.0	.0
4425667	SAN ANTONIO	TX		12/11/2013		4,822,740	.0	.0	.0	.0	.0	.0	.0		119,617	.0	.0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18	
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	
4425670	CARROLLTON	TX		12/23/2013		2,906,513	.0	.0	.0	.0	.0	.0	.0		.74,356	.0	.0	.0
4425686	GRAND PRAIRIE	TX		05/23/2014		2,280,141	.0	.0	.0	.0	.0	.0	.0		.30,381	.0	.0	.0
4425713	KERRVILLE	TX		10/27/2014		3,151,750	.0	.0	.0	.0	.0	.0	.0		.27,261	.0	.0	.0
4425779	AUSTIN	TX		07/27/2015		.851,294	.0	.0	.0	.0	.0	.0	.0		.10,591	.0	.0	.0
4425799	HOUSTON	TX		11/19/2015		.899,046	.0	.0	.0	.0	.0	.0	.0		.18,362	.0	.0	.0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,477,005	.0	.0	.0	.0	.0	.0	.0		.29,894	.0	.0	.0
4425833	SAN ANTONIO	TX		06/09/2016		1,631,191	.0	.0	.0	.0	.0	.0	.0		.63,559	.0	.0	.0
4425840	SAN ANTONIO	TX		07/08/2016		1,835,760	.0	.0	.0	.0	.0	.0	.0		.37,619	.0	.0	.0
4425847	LAREDO	TX		08/24/2016		4,017,939	.0	.0	.0	.0	.0	.0	.0		.44,031	.0	.0	.0
4425857	HUMBLE	TX		09/28/2016		.818,260	.0	.0	.0	.0	.0	.0	.0		.15,321	.0	.0	.0
4425868	KINGSVILLE	TX		11/30/2016		3,210,669	.0	.0	.0	.0	.0	.0	.0		.64,660	.0	.0	.0
4425892	SAN ANTONIO	TX		03/09/2017		1,043,184	.0	.0	.0	.0	.0	.0	.0		.17,849	.0	.0	.0
4425893	AUSTIN	TX		03/15/2017		3,094,808	.0	.0	.0	.0	.0	.0	.0		.32,417	.0	.0	.0
4425906	SAN ANTONIO	TX		05/11/2017		2,585,653	.0	.0	.0	.0	.0	.0	.0		.26,410	.0	.0	.0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,410,326	.0	.0	.0	.0	.0	.0	.0		.47,126	.0	.0	.0
4425948	LAREDO	TX		10/10/2017		6,136,449	.0	.0	.0	.0	.0	.0	.0		.94,946	.0	.0	.0
4425973	LEWISVILLE	TX		01/18/2018		1,024,729	.0	.0	.0	.0	.0	.0	.0		.11,050	.0	.0	.0
4425993	HOUSTON	TX		05/08/2018		1,473,821	.0	.0	.0	.0	.0	.0	.0		.13,640	.0	.0	.0
4425995	CORPUS CHRISTI	TX		05/10/2018		3,059,458	.0	.0	.0	.0	.0	.0	.0		.28,588	.0	.0	.0
4426002	HOUSTON	TX		06/20/2018		2,803,337	.0	.0	.0	.0	.0	.0	.0		.41,430	.0	.0	.0
4426007	PLANO	TX		07/11/2018		1,796,092	.0	.0	.0	.0	.0	.0	.0		.26,365	.0	.0	.0
4426035	EL PASO	TX		11/29/2018		7,459,332	.0	.0	.0	.0	.0	.0	.0		.101,184	.0	.0	.0
4426047	SAN ANTONIO	TX		01/24/2019		3,617,323	.0	.0	.0	.0	.0	.0	.0		.30,560	.0	.0	.0
4426048	SAN ANTONIO	TX		02/14/2019		4,183,718	.0	.0	.0	.0	.0	.0	.0		.55,686	.0	.0	.0
4426052	SAN ANTONIO	TX		02/21/2019		1,872,222	.0	.0	.0	.0	.0	.0	.0		.16,342	.0	.0	.0
4426071	DALLAS	TX		04/26/2019		1,189,312	.0	.0	.0	.0	.0	.0	.0		.12,534	.0	.0	.0
4426105	SAN ANTONIO	TX		09/18/2019		1,671,222	.0	.0	.0	.0	.0	.0	.0		.22,234	.0	.0	.0
4426107	BOERNE	TX		09/24/2019		1,808,549	.0	.0	.0	.0	.0	.0	.0		.24,817	.0	.0	.0
4426114	EL PASO	TX		11/05/2019		5,320,426	.0	.0	.0	.0	.0	.0	.0		.33,543	.0	.0	.0
4426120	AUSTIN	TX		12/10/2019		2,161,754	.0	.0	.0	.0	.0	.0	.0		.31,929	.0	.0	.0
4426135	SAN ANTONIO	TX		03/23/2020		1,602,307	.0	.0	.0	.0	.0	.0	.0		.16,381	.0	.0	.0
4426137	SAN MARCOS	TX		04/02/2020		7,399,343	.0	.0	.0	.0	.0	.0	.0		.77,002	.0	.0	.0
4426145	AUSTIN	TX		06/18/2020		4,930,944	.0	.0	.0	.0	.0	.0	.0		.42,396	.0	.0	.0
4426157	LEAGUE CITY	TX		10/16/2020		1,176,306	.0	.0	.0	.0	.0	.0	.0		.7,452	.0	.0	.0
4426164	BEVERLY HILLS	TX		11/25/2020		3,150,000	.0	.0	.0	.0	.0	.0	.0		.65,039	.0	.0	.0
4426172	AUSTIN	TX		01/28/2021		.0	.0	.0	.0	.0	.0	.0	.0		.13,430	.0	.0	.0
4525762	MURRAY	UT		05/29/2015		.769,526	.0	.0	.0	.0	.0	.0	.0		.41,282	.0	.0	.0
4526004	ST. GEORGE	UT		06/22/2018		1,756,529	.0	.0	.0	.0	.0	.0	.0		.115,341	.0	.0	.0
4526113	LINDON	UT		10/28/2019		.974,194	.0	.0	.0	.0	.0	.0	.0		.6,177	.0	.0	.0
4725354	DALE CITY	VA		10/29/2007		.724,501	.0	.0	.0	.0	.0	.0	.0		.20,388	.0	.0	.0
4725492	WOODBIDGE	VA		04/06/2011		.972,371	.0	.0	.0	.0	.0	.0	.0		.23,204	.0	.0	.0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,341,905	.0	.0	.0	.0	.0	.0	.0		.29,825	.0	.0	.0
4725563	RICHMOND	VA		06/28/2012		2,165,225	.0	.0	.0	.0	.0	.0	.0		.18,782	.0	.0	.0
4725662	WILLIAMSBURG	VA		11/08/2013		2,809,333	.0	.0	.0	.0	.0	.0	.0		.66,774	.0	.0	.0
4725693	GREAT FALLS	VA		07/29/2014		3,366,481	.0	.0	.0	.0	.0	.0	.0		.45,364	.0	.0	.0
4725702	RICHMOND	VA		09/18/2014		2,332,029	.0	.0	.0	.0	.0	.0	.0		.31,336	.0	.0	.0
4725705	RICHMOND	VA		09/30/2014		.573,299	.0	.0	.0	.0	.0	.0	.0		.35,050	.0	.0	.0
4725733	FALLS CHURCH	VA		12/31/2014		1,910,062	.0	.0	.0	.0	.0	.0	.0		.43,445	.0	.0	.0
4726006	CHESTER	VA		06/26/2018		4,584,923	.0	.0	.0	.0	.0	.0	.0		.42,380	.0	.0	.0
4726075	HAMPTON	VA		05/03/2019		3,667,591	.0	.0	.0	.0	.0	.0	.0		.32,007	.0	.0	.0
4726176	RICHMOND	VA		03/08/2021		.0	.0	.0	.0	.0	.0	.0	.0		.5,969	.0	.0	.0
4825448	SNODGRASS	WA		05/28/2010		1,851,369	.0	.0	.0	.0	.0	.0	.0		.92,009	.0	.0	.0
4825710	NEWCASTLE	WA		10/21/2014		3,967,037	.0	.0	.0	.0	.0	.0	.0		.34,724	.0	.0	.0
4825717	RENTON	WA		11/14/2014		2,288,805	.0	.0	.0	.0	.0	.0	.0		.29,641	.0	.0	.0
4825760	SPOKANE	WA		05/21/2015		4,337,839	.0	.0	.0	.0	.0	.0	.0		.55,000	.0	.0	.0
4825825	BELLINGHAM	WA		04/26/2016		1,476,777	.0	.0	.0	.0	.0	.0	.0		.22,877	.0	.0	.0
4825826	VANCOUVER	WA		04/28/2016		.738,794	.0	.0	.0	.0	.0	.0	.0		.11,392	.0	.0	.0
4826118	KIRKLAND	WA		11/21/2019		1,237,421	.0	.0	.0	.0	.0	.0	.0		.29,120	.0	.0	.0
4926038	BRIDGEPORT	WV		12/10/2018		3,583,990	.0	.0	.0	.0	.0	.0	.0		.40,558	.0	.0	.0
5025877	MILWAUKEE	WI		12/28/2016		2,178,892	.0	.0	.0	.0	.0	.0	.0		.39,882	.0	.0	.0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5025947	MENOMONEE FALLS	WI		10/05/2017		8,285,558 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	217,766 .....	.0 .....	.0 .....	.0
5025994	MILWAUKEE	WI		05/10/2018		9,429,480 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	126,453 .....	.0 .....	.0 .....	.0
5325336	MT PLEASANT	SC		08/03/2007		249,588 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	61,942 .....	.0 .....	.0 .....	.0
5325587	TURNERSVILLE	NJ		11/30/2012		588,970 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	23,599 .....	.0 .....	.0 .....	.0
5325613	MANCHESTER	NH		04/17/2013		1,273,552 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	47,026 .....	.0 .....	.0 .....	.0
5325965	LUBBOCK	TX		12/19/2017		5,801,344 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	88,737 .....	.0 .....	.0 .....	.0
5326017	MILLEDGEVILLE	GA		08/06/2018		4,147,550 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	952,167 .....	.0 .....	.0 .....	.0
5326116	VIRGINIA BEACH	VA		11/13/2019		9,938,549 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	136,088 .....	.0 .....	.0 .....	.0
5326128	COLUMBIA	SC		12/20/2019		5,063,604 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	123,446 .....	.0 .....	.0 .....	.0
5326151	CARTERSVILLE	GA		09/21/2020		7,141,386 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	89,545 .....	.0 .....	.0 .....	.0
5326167	TEMPLE	TX		12/03/2020		25,000,000 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0 .....	.0	318,070 .....	.0 .....	.0 .....	.0
0299999. Mortgages with partial repayments						956,266,929	0	0	0	0	0	0	0	19,397,226	0	0	0
0599999 - Totals						975,393,474	0	0	0	0	0	0	18,304,691	37,701,917	0	0	0

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91087B-AQ-3	UNITED MEXICAN STATES 4.280% 08/14/41	D	04/07/2021	Various		6,998,900	7,000,000	0	2.B FE
1099999. Subtotal - Bonds - All Other Governments						6,998,900	7,000,000	0	XXX
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE 3.121% 07/01/51		06/11/2021	Goldman Sachs & Co		8,000,000	8,000,000	0	1.F FE
20281P-NE-8	CMWLTH FING AUTH PA 2.991% 06/01/42		06/17/2021	Piper Jaffray Inc		5,000,000	5,000,000	0	1.E FE
38122N-ZX-3	GOLDEN ST TOBACCO SECURITIZATI 3.115% 06/01/38		06/03/2021	RBC Capital Markets		3,053,700	3,000,000	1,558	1.D FE
54628C-MW-9	LOUISIANA ST LOCAL GOVT ENVRM 2.587% 02/01/43		04/07/2021	Morgan Stanley Dean Witter		935,930	1,000,000	4,887	1.E FE
54628C-MX-7	LOUISIANA ST LOCAL GOVT ENVRM 2.637% 02/01/48		06/22/2021	Bank of America		4,731,200	5,000,000	52,374	1.E FE
56042R-K8-4	MAINE HLTH & HGR EDUCNL FACS 3.118% 07/01/43		05/06/2021	Raymond James & Associates		3,000,000	3,000,000	0	1.E FE
58612H-AS-9	MEMPHIS-SHELBY CNTY TN INDL DE 3.127% 12/01/51		06/09/2021	Raymond James & Associates		3,000,000	3,000,000	0	1.D FE
59465P-CE-6	MICHIGAN ST HSG DEV AUTH RENTA 3.108% 10/01/48		06/04/2021	Bank of America		1,575,000	1,575,000	0	1.C FE
594698-SJ-2	MICHIGAN ST STRATEGIC FUND LTD 3.225% 09/01/47		06/23/2021	Citi Global Markets Inc.		4,000,000	4,000,000	0	1.D FE
64972E-WQ-8	NEW YORK CITY NY HSG DEV CORP MULTIFAMILY HSG 3.183% 11/01/51		04/15/2021	Wells Fargo Securities		2,500,000	2,500,000	0	1.C FE
66285W-E5-1	NORTH TEXAS TOLLWAY AUTHORITY 3.011% 01/01/43		05/06/2021	RBC Capital Markets		2,000,000	2,000,000	0	1.E FE
67910H-SC-5	OKLAHOMA ST MUNI PIWR AUTH 2.903% 01/01/47		06/18/2021	Bank of America		5,000,000	5,000,000	0	1.F FE
70869P-NC-7	PENNSYLVANIA ST ECON DEV FINGA 3.143% 06/15/42		04/13/2021	Barclays		1,000,000	1,000,000	0	1.E FE
70917T-DT-5	PENNSYLVANIA ST HGR EDUCNL FA 2.700% 06/15/40		06/22/2021	RLW Baird		5,184,036	5,300,000	0	1.D FE
70917T-DV-0	PENNSYLVANIA ST HGR EDUCNL FA 2.800% 06/15/42		06/17/2021	RLW Baird		3,204,092	3,255,000	0	1.D FE
717893-U3-3	PHILADELPHIA PA WTR & WSTWTR R 2.926% 07/01/45		06/24/2021	Citi Global Markets Inc.		8,000,000	8,000,000	0	1.E FE
92812V-3C-8	VIRGINIA ST HSG DEV AUTH 3.061% 06/01/56		06/16/2021	Bank of America		1,715,000	1,715,000	0	1.B FE
92812V-Y6-7	VIRGINIA ST HSG DEV AUTH 3.229% 04/01/56		04/09/2021	Raymond James & Associates		1,500,000	1,500,000	0	1.B FE
952347-SM-0	W CONTRA COSTA CA UNIF SCH DIS 3.055% 08/01/45		06/04/2021	J P Morgan & Co		3,000,000	3,000,000	0	1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						66,398,958	66,845,000	58,819	XXX
00108W-AN-0	AEP TEXAS INC 3.450% 05/15/51		05/04/2021	Mitsubishi UFJ Securities		1,994,040	2,000,000	0	2.A FE
00287Y-AM-1	ABBVIE INC 4.400% 11/06/42		05/13/2021	Wells Fargo Securities		1,725,000	1,500,000	2,017	2.B FE
007589-AC-8	ADVOCATE HEALTH CORP 3.387% 10/15/49		04/01/2021	Citi Global Markets Inc.		1,659,363	1,610,000	26,205	1.C FE
023135-CB-0	AMAZON.COM INC 3.100% 05/12/51		05/10/2021	J P Morgan & Co		1,985,680	2,000,000	0	1. FE
023135-CB-0	AMAZON.COM INC 3.100% 05/12/51		05/10/2021	J P Morgan & Co		5,957,040	6,000,000	0	1.D FE
02361D-AN-0	AMEREN ILLINOIS CO 4.300% 07/01/44		05/11/2021	Mesirow Financial		5,757,900	5,000,000	78,833	1.F FE
02361D-AX-8	AMEREN ILLINOIS CO 2.900% 06/15/51		06/23/2021	Wells Fargo Securities		11,967,860	12,000,000	0	1.F FE
03040W-AZ-8	AMERICAN WATER CAP CORP 3.250% 06/01/51		05/10/2021	J P Morgan & Co		4,985,650	5,000,000	0	2.A FE
035242-AB-2	ANHEUSER-BUSCH INBEV FIN 4.000% 01/17/43		05/13/2021	Morgan Stanley Dean Witter		1,071,350	1,000,000	13,333	2.B FE
037833-AL-4	APPLE INC 3.850% 05/04/43		05/06/2021	Morgan Stanley Dean Witter		2,313,640	2,000,000	1,283	1.B FE
039653-AA-8	ARCOSA INC 144A 4.375% 04/15/29		06/14/2021	Morgan Stanley Dean Witter		1,018,500	1,000,000	8,507	3.B FE
049560-AM-7	ATMOS ENERGY CORP 4.125% 10/15/44		06/28/2021	Jeffries & Co		6,083,116	5,200,000	44,688	1.E FE
05526D-BT-1	BAT CAPITAL CORP 3.734% 09/25/40		06/07/2021	Jeffries & Co		1,894,260	2,000,000	15,351	2.B FE
06051G-JW-0	BANK OF AMERICA 3.311% 04/22/42		05/14/2021	Mizuho Securities		2,035,460	2,000,000	4,783	1.F FE
084664-CR-0	BERSHIRE HATHAWAY FIN 4.250% 01/15/49		05/13/2021	Wells Fargo Securities		2,932,200	2,500,000	36,007	1.C FE
092113-AN-9	BLACK HILLS CORP 4.200% 09/15/46		06/24/2021	Jeffries & Co		2,803,300	2,500,000	30,042	2.A FE
09261H-A*-8	BLACKSTONE PRIVATE CREDIT FUND SENIOR UNSECURED NOTES 2.560% 06/21/24		06/21/2021	Bank of America		5,000,000	5,000,000	0	2.C FE
09261W-AG-9	BLACKROCK DLF IX 2020-1 C 3.690% 07/21/30		06/03/2021	Direct		749,265	749,265	0	1.F FE
09261W-AJ-3	BLACKROCK DLF IX 2020-1 D 4.190% 07/21/30		04/28/2021	Direct		398,937	398,937	0	2.B FE
097023-CO-6	BOEING CO 3.750% 02/01/50		06/08/2021	Morgan Stanley Dean Witter		2,500,350	2,500,000	33,594	2.C FE
12636Y-AD-4	CRH AMERICA FINANCE INC 144A 4.500% 04/04/48		06/02/2021	Morgan Stanley Dean Witter		7,112,880	6,000,000	45,000	2.A FE
12737*-AB-7	CSFV CORE II LLC 2.920% 04/01/33		04/01/2021	US Bancorp		12,000,000	12,000,000	0	1.G Z
20030N-BU-4	COMCAST CORP 3.400% 07/15/46		06/10/2021	Goldman Sachs & Co		3,180,660	3,000,000	42,217	1.G FE
209111-GB-3	CONSOLIDATED EDISON CO NY INC 3.600% 06/15/61		06/03/2021	Barclays		4,979,950	5,000,000	0	1.G FE
24703T-AA-4	DELL INT LLC / EMC CORP 5.450% 06/15/23		06/15/2021	Tax Free Exchange		2,054,241	2,000,000	0	2.C FE
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		06/15/2021	Tax Free Exchange		2,059,693	2,000,000	0	2.C FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		04/12/2021	Credit Suisse		2,249,948	2,250,000	0	2.B FE
25402J-AB-5	DIGITAL BRIGE ISSUER LLC 2021-1I A2 3.933% 09/25/51		06/30/2021	Barclays		1,500,000	1,500,000	0	2.B FE
254687-FZ-4	WALT DISNEY COMPANY (THE) 3.600% 01/13/51		05/28/2021	Wells Fargo Securities		2,157,080	2,000,000	27,800	1.G FE
26442C-AR-5	DUKE ENERGY CAROLINAS 3.875% 03/15/46		05/20/2021	Sumitomo		2,994,543	2,700,000	20,053	1.F FE
30212P-BH-7	EXPEDIA INC 2.950% 03/15/31		06/24/2021	Various		6,082,800	6,000,000	55,313	2.C FE
30306V-AF-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		04/15/2021	Credit Suisse		1,720,000	1,720,000	0	2.B FE
31428X-BB-1	FEDEX CORP 4.100% 02/01/45		06/08/2021	US Bancorp		2,241,100	2,000,000	29,383	2.B FE
33939H-AB-5	FLEX INTERMEDIATE HOLDCO 144A 4.317% 12/30/39		05/24/2021	RBC Capital Markets		999,950	1,000,000	0	2.C FE

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38141G-YC-2	GOLDMAN SACHS GROUP INC 3.210% 04/22/42		05/14/2021	Goldman Sachs & Co		8,024,240	8,000,000	6,955	1.F FE
404119-CB-3	HCA INC 3.500% 07/15/51		06/21/2021	Bank of America		6,965,070	7,000,000	0	2.C FE
404119-CC-1	HCA INC 2.375% 07/15/31		06/21/2021	Wells Fargo Securities		1,987,760	2,000,000	0	2.C FE
41242*-CC-4	NBA HARDWOOD FUNDING LL SERIES YY SENIOR NOTE 3.610% 06/07/41		06/07/2021	J P Morgan & Co		1,000,000	1,000,000	0	1.G Z
437076-BA-9	HOME DEPOT INC 4.200% 04/01/43		06/25/2021	US Bancorp		3,029,375	2,500,000	25,667	1.F FE
454889-AU-0	INDIANA MICHIGAN POWER 3.250% 05/01/51		05/28/2021	Morgan Stanley Dean Witter		2,016,640	2,000,000	5,958	1.G FE
455170-AB-6	INDIANA UNIV HEALTH INC 2.852% 11/01/51		06/24/2021	J P Morgan & Co		5,000,000	5,000,000	0	1.C FE
457187-AD-4	INGREDION INC 3.900% 06/01/50		05/07/2021	Barclays		2,738,825	2,500,000	43,333	2.B FE
458140-AV-2	INTEL CORP 4.100% 05/19/46		05/11/2021	US Bancorp		2,827,600	2,500,000	49,542	1.E FE
459200-KC-4	IBM CORP 4.250% 05/15/49		05/25/2021	Deutsche Bank Securities		2,916,400	2,500,000	3,542	1.G FE
46647P-CE-4	JP MORGAN CHASE & CO 3.328% 04/22/52		04/15/2021	J P Morgan & Co		3,000,000	3,000,000	0	1.F FE
48305Q-AG-8	KAISER FOUNDATION HOSPITALS 3.002% 06/01/51		06/08/2021	Goldman Sachs & Co		7,500,000	7,500,000	0	1.D FE
501044-DF-5	KROGER CO 3.875% 10/15/46		05/11/2021	Barclays		2,631,900	2,500,000	7,535	2.A FE
50212Y-AF-1	LPL HOLDINGS INC 144A 4.375% 05/15/31		05/10/2021	J P Morgan & Co		500,000	500,000	0	3.B FE
50540R-AS-1	LABORATORY CORP OF AMERICA HLD 4.700% 02/01/45		04/28/2021	Various		8,118,150	7,000,000	76,114	2.B FE
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS 4.250% 09/15/46		05/26/2021	280 Securities		1,088,540	1,000,000	8,618	2.A FE
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS 3.950% 03/01/50		05/21/2021	J P Morgan & Co		1,028,970	1,000,000	9,217	2.A FE
573284-AX-4	MARTIN MARIETTA MATERIAL 3.200% 07/15/51		06/21/2021	J P Morgan & Co		6,943,790	7,000,000	0	2.B FE
605417-CD-4	MISSISSIPPI PWR CO 3.100% 07/30/51		06/24/2021	Barclays		4,946,700	5,000,000	0	1.G FE
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		06/29/2021	Various		2,585,890	2,500,000	9,249	1.F FE
629377-OH-3	NRG ENERGY INC 144A 5.250% 06/15/29		06/16/2021	Goldman Sachs & Co		1,060,000	1,000,000	438	3.B FE
644188-BG-8	NEW ENGLAND POWER CO 144A 2.807% 10/06/50		05/21/2021	Goldman Sachs & Co		1,766,780	2,000,000	7,641	2.A FE
680223-AL-8	OLD REPUBLIC INTL CORP 3.850% 06/11/51		06/08/2021	Morgan Stanley Dean Witter		4,996,450	5,000,000	0	2.B FE
68622T-AA-9	ORGANON FINANCE 1 LLC 144A 4.125% 04/30/28		06/09/2021	Bank of America		1,533,750	1,500,000	8,422	3.B FE
72147K-AF-5	PILGRIM'S PRIDE CORP 144A 4.250% 04/15/31		06/08/2021	Morgan Stanley Dean Witter		1,018,610	1,000,000	7,319	3.A FE
73420P-AB-9	PORT OF GREATER CINCINNATI SENIOR SERIES 2021 0.150% 06/01/26		06/01/2021	Direct		1,000,000	1,000,000	0	5.B GI
817565-CG-7	SERVICE CORP INTL 4.000% 05/15/31		05/10/2021	J P Morgan & Co		500,000	500,000	0	3.C FE
82967N-BJ-6	SIRIUS XM RADIO INC 144A 4.000% 07/15/28		06/07/2021	J P Morgan & Co		500,000	500,000	0	3.C FE
86190B-AD-6	STORE MASTER FUNDING LLC 2021-1A A4 3.700% 06/20/51		05/19/2021	Credit Suisse		1,999,195	2,000,000	0	1.E FE
87264A-AX-3	T-MOBILE USA INC 4.375% 04/15/40		05/25/2021	Tax Free Exchange		1,971,648	2,000,000	0	2.C FE
87264A-AZ-8	T-MOBILE USA INC 4.500% 04/15/50		05/25/2021	Tax Free Exchange		5,364,968	5,000,000	0	2.C FE
87264A-CB-9	T-MOBILE USA INC 2.550% 02/15/31		05/25/2021	Tax Free Exchange		1,005,197	1,000,000	0	2.C FE
89417E-AR-0	TRAVELERS COS INC 3.050% 06/08/51		06/04/2021	Various		12,958,662	13,000,000	0	1.F FE
907818-FT-0	UNION PACIFIC CORP 3.200% 05/20/41		05/17/2021	Citi Global Markets Inc.		1,999,420	2,000,000	0	2.A FE
913017-CP-2	RAYTHEON TECH CORP 4.050% 05/04/47		05/26/2021	Mesirow Financial		2,837,275	2,500,000	6,750	2.A FE
91324P-EF-5	UNITEDHEALTH GROUP INC 3.250% 05/15/51		05/17/2021	Citi Global Markets Inc.		2,980,650	3,000,000	0	1.G FE
92343V-FW-9	VERIZON COMMUNICATIONS 2.987% 10/30/56		05/05/2021	Tax Free Exchange		2,993,411	3,000,000	0	2.A FE
92564R-AB-1	VICI PROPERTIES / NOTE 144A 4.625% 12/01/29		04/06/2021	Citi Global Markets Inc.		1,303,125	1,250,000	20,395	3.B FE
92840V-AH-5	VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/29		05/12/2021	Various		1,500,000	1,500,000	243	3.B FE
931009-AH-7	WAKE FOREST UNIV 3.012% 01/01/51		06/03/2021	Wells Fargo Securities		9,000,000	9,000,000	0	1.C FE
93142T-AT-5	WALGREENS BOOTS ALLIANCE INC 4.100% 04/15/50		04/29/2021	Various		6,862,291	6,500,000	11,822	2.B FE
94973V-AY-3	WELLPOINT INC 4.625% 05/15/42		06/02/2021	Jeffries & Co		2,399,800	2,000,000	4,882	2.B FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		05/07/2021	Bank of America		1,999,896	2,000,000	0	1.F FE
98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		05/27/2021	Barclays		3,000,000	3,000,000	0	2.B FE
09609*-AD-0	WESTCONNEX FINANCE CO PTY LTD SENIOR SECURED OTES 3.280% 06/15/36		06/15/2021	SCOTIABANK		7,000,000	7,000,000	0	2.A FE
01626P-AP-1	ALIMENTATION COUCHE-TARD 144A 4.439% 05/13/41	A.	05/10/2021	RBC Capital Markets		1,500,000	1,500,000	0	2.B FE
09784Y-AC-2	BONAVISTA ENERGY CORPORATION PIK CONVERTIBLE 10.000% 08/11/35	A.	05/10/2021	Direct		0	22,060	0	4.
29250N-BE-4	ENBRIDGE INC 3.400% 08/01/51	A.	06/24/2021	Credit Suisse		4,987,700	5,000,000	0	2.A FE
67077M-AN-8	NUTRIEN LTD 4.125% 03/15/35	A.	04/05/2021	Mesirow Financial		6,650,040	6,000,000	15,125	2.B FE
68245X-AH-2	1011778 BC / NEW RED FIN 144A 3.875% 01/15/28	A.	06/15/2021	J P Morgan & Co		501,250	500,000	5,974	3.B FE
86828L-AC-6	SUPERIOR PLUS/GEN PRTRN 144A 4.500% 03/15/29	A.	04/20/2021	J P Morgan & Co		1,276,563	1,250,000	6,406	3.C FE
92660F-AN-4	VIDTRON LTD/VIDTRON LTEE 144A 3.625% 06/15/29	A.	06/03/2021	Bank of America		500,000	500,000	0	3.A FE
03290A-AB-6	ANCHORAGE CREDIT FUNDING LTD 2021-13A B 3.225% 07/27/39	D.	05/25/2021	Greensledge Capital Markets		3,500,000	3,500,000	0	1.D FE
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 2021-1A A 3.164% 07/25/39	D.	04/08/2021	Greensledge Capital Markets		3,500,000	3,500,000	0	1.A FE
232806-A#-6	CYPRESS SEMICONDUCTOR CORP SENIOR UNSECURED NOTES 3.100% 06/16/31	D.	06/16/2021	Bank of America		3,000,000	3,000,000	0	2.C FE
232806-B*-9	CYPRESS SEMICONDUCTOR CORP SENIOR UNSECURED NOTES 3.270% 06/16/33	D.	06/16/2021	Bank of America		4,000,000	4,000,000	0	2.C FE
38178M-AA-5	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 AR 3.100% 07/20/30	D.	06/03/2021	Deutsche Bank Securities		4,000,000	4,000,000	0	1.F FE

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46590X-AC-0	JBS USA/FOOD/FINANCE 144A 3.750% 12/01/31	D.....	.....05/14/2021	Barclays .....	.....	.....500,000 .....	.....500,000 .....	.....0	3.A FE
46653K-AB-4	JAB HOLDINGS BV 144A 3.750% 05/28/51	D.....	.....05/26/2021	Various .....	.....	.....5,031,420 .....	.....5,000,000 .....	.....0	2.B FE
822582-BY-7	SHELL INTERNATIONAL FINANCE 3.750% 09/12/46	D.....	.....06/25/2021	Citi Global Markets Inc. ....	.....	.....3,359,430 .....	.....3,000,000 .....	.....33,438	1.D FE
8399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						312,873,137	302,650,262	888,994	XXX
8399997. Total - Bonds - Part 3						386,270,995	376,495,262	947,813	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						386,270,995	376,495,262	947,813	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
58933Y-10-5	MERCK & COMPANY .....	.....	.....06/04/2021	Instinet .....	.....360,000 .....	.....26,716 .....	.....	.....0 .....	.....
68622V-10-6	ORGANON & CO .....	.....	.....06/03/2021	Spin Off .....	.....782,400 .....	.....28,260 .....	.....	.....0 .....	.....
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						54,976	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						54,976	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						54,976	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						54,976	XXX	0	XXX
9999999 - Totals						386,325,971	XXX	947,813	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194N-LU-1	GN AU1239 2.850% 07/01/33		06/01/2021	Paydown		76,125	76,125	76,506	76,389	.0	(264)	.0	(264)	.0	76,125	.0	.0	.0	904	07/01/2033	1.A
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2021	Paydown		44,873	44,873	45,701	45,429	.0	(556)	.0	(556)	.0	44,873	.0	.0	.0	565	09/15/2041	1.A
	GOVERNMENT NATIONAL MTG ASSOC GN A26147																				
36197J-ZL-2	3.940% 03/15/37		06/01/2021	Paydown		47,487	47,487	49,178	48,578	.0	(1,091)	.0	(1,091)	.0	47,487	.0	.0	.0	780	03/15/2037	1.A
36230M-FL-6	GN 752871 3.850% 07/15/36		06/01/2021	Paydown		46,502	46,502	48,362	47,841	.0	(1,339)	.0	(1,339)	.0	46,502	.0	.0	.0	746	07/15/2036	1.A
	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE				100.0000																
36235*-AB-7	BACKED CERT 4.730% 06/15/30		06/15/2021	Redemption		62,917	62,917	62,917	62,917	.0	.0	.0	.0	.0	62,917	.0	.0	.0	1,241	06/15/2030	1.B
38373M-2F-6	GNMA 2008-80 IO 1.740% 04/16/50		06/01/2021	Paydown		.0	.0	1,058	1,001	.0	(1,001)	.0	(1,001)	.0	.0	.0	.0	.0	109	04/16/2050	1.A
38373V-M3-1	GNMA 2002-87 Z 5.500% 11/20/32		06/01/2021	Paydown		208,450	208,450	203,831	206,946	.0	1,504	.0	1,504	.0	208,450	.0	.0	.0	4,735	11/20/2032	1.A
38373X-L2-0	GNMA 2002-55 PE 6.000% 07/20/32		06/01/2021	Paydown		1,066,904	1,066,904	1,107,913	1,073,924	.0	(7,020)	.0	(7,020)	.0	1,066,904	.0	.0	.0	34,717	07/20/2032	1.A
38375C-BD-1	GNMA 2012-57 DA 5.366% 04/20/42		06/01/2021	Paydown		68,793	68,793	75,285	69,876	.0	(1,083)	.0	(1,083)	.0	68,793	.0	.0	.0	1,377	04/20/2042	1.A
38376G-2H-2	GNMA 2011-92 C 3.775% 04/16/52		06/01/2021	Paydown		758,966	758,966	748,916	756,032	.0	2,934	.0	2,934	.0	758,966	.0	.0	.0	14,169	04/16/2052	1.A
38376G-L2-4	GNMA 2011-77 D 4.307% 10/16/45		06/01/2021	Paydown		635,769	635,769	632,249	634,033	.0	1,475	.0	1,475	.0	635,769	.0	.0	.0	11,008	10/16/2045	1.A
38376G-ZC-7	GNMA 2010-161 C 3.497% 10/16/44		06/01/2021	Paydown		45,721	45,721	47,836	46,795	.0	(1,074)	.0	(1,074)	.0	45,721	.0	.0	.0	674	10/16/2044	1.A
38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		06/01/2021	Paydown		135,098	135,098	142,697	136,267	.0	(1,169)	.0	(1,169)	.0	135,098	.0	.0	.0	2,241	07/20/2040	1.A
38378N-KA-0	GNMA 2013-173 VB 3.500% 10/16/33		06/01/2021	Paydown		36,308	36,308	36,308	36,308	.0	.0	.0	.0	.0	36,308	.0	.0	.0	530	10/16/2033	1.A
38378X-6B-2	GNMA 2015-5 KV 3.250% 05/16/42		06/01/2021	Paydown		49,733	49,733	50,106	49,895	.0	(163)	.0	(163)	.0	49,733	.0	.0	.0	674	05/16/2042	1.A
0599999	Subtotal - Bonds - U.S. Governments					3,283,646	3,283,646	3,328,863	3,292,491	0	(8,847)	0	(8,847)	0	3,283,646	0	0	0	74,470	XXX	XXX
13034P-UJ-4	CALIFORNIA ST HSG FIN AGY REV 4.050% 06/01/30		06/24/2021	Redemption	100.0000		2,395,000	2,395,000	2,395,000	.0	.0	.0	.0	.0	2,395,000	.0	.0	.0	87,028	08/01/2030	1.D FE
196479-XM-6	COLORADO HSG & FIN AUTH 3.193% 11/01/27		05/01/2021	Redemption	100.0000		155,000	155,000	155,000	.0	.0	.0	.0	.0	155,000	.0	.0	.0	2,475	11/01/2027	1.A FE
19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		06/01/2021	Redemption	100.0000		24,537	24,537	24,537	.0	.0	.0	.0	.0	24,537	.0	.0	.0	25,779	11/01/2045	1.A FE
19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		06/01/2021	Redemption	100.0000		10,223	10,223	10,223	.0	.0	.0	.0	.0	10,223	.0	.0	.0	164	07/01/2057	1.A FE
246412-ED-8	DELAWARE ST SOLID WASTE AUTH 5.270% 06/01/21		06/01/2021	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	52,700	06/01/2021	1.D FE
25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		06/15/2021	Redemption	100.0000		11,246	11,246	11,246	.0	.0	.0	.0	.0	11,246	.0	.0	.0	182	06/15/2045	1.B FE
34074H-FQ-0	FLORIDA ST HSG FIN CORP MF REV 2013 SERIES A 3.450% 04/01/29		04/01/2021	Redemption	100.0000		10,000	10,000	8,888	.0	17	.0	17	.0	9,339	.0	661	661	173	04/01/2029	1.A FE
34074M-HM-4	FLORIDA ST HSG FIN CORP REV 2011 SERIES C 4.450% 01/01/30		04/01/2021	Redemption	100.0000		50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,669	01/01/2030	1.A FE
34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		06/01/2021	Redemption	100.0000		84,637	84,637	84,637	.0	.0	.0	.0	.0	84,637	.0	.0	.0	1,074	07/01/2037	1.A FE
419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		06/01/2021	Redemption	100.0000		40,060	40,060	37,132	.0	32	.0	32	.0	37,830	.0	2,230	2,230	397	07/01/2037	1.A FE
49130N-EW-5	KENTUCKY ST HGR EDU STUDENT LO 3.835% 06/01/34		06/01/2021	Redemption	100.0000		1,075,000	1,075,000	1,075,000	.0	.0	.0	.0	.0	1,075,000	.0	.0	.0	20,613	06/01/2034	1.F FE
517840-2N-3	LAS VEGAS VLY NV WTR DIST 4.138% 06/01/22		06/01/2021	Call	100.0000		2,335,000	2,335,000	2,393,632	.0	(3,721)	.0	(3,721)	.0	2,335,000	.0	.0	.0	48,311	06/01/2022	1.C FE
544712-2E-1	LOS ANGELES CNTY CALIF MET TRANSN AUTH SALES TAX REV 4.280% 06/01/21		06/01/2021	Maturity		1,500,000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	.0	1,500,000	.0	.0	.0	32,100	06/01/2021	1.B FE
57419R-M2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		06/01/2021	Redemption	100.0000		8,188	8,188	8,188	.0	.0	.0	.0	.0	8,188	.0	.0	.0	128	03/01/2059	1.A FE
59465M-W9-2	MICHIGAN ST HSG DEV AUTH MULTIFAMILY HSG 3.736% 10/01/33		04/01/2021	Redemption	100.0000		120,000	120,000	120,000	.0	.0	.0	.0	.0	120,000	.0	.0	.0	2,242	10/01/2033	1.C FE
60416Q-EP-5	MINNESOTA ST HSG FIN AGY 2011 SERIES E 4.450% 07/01/31		06/01/2021	Redemption	100.0000		55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	2,132	07/01/2031	1.A FE
60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		06/01/2021	Redemption	100.0000		85,839	85,839	85,839	.0	.0	.0	.0	.0	85,839	.0	.0	.0	1,273	06/01/2047	1.A FE
60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		06/01/2021	Redemption	100.0000		184,155	184,155	184,155	.0	.0	.0	.0	.0	184,155	.0	.0	.0	2,492	08/01/2049	1.A FE

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..60636Y-HM-6	MISSOURI ST HSG 2012 SERIES 1 4.156% 07/01/33		04/05/2021	Redemption 100.0000		655,000	655,000	655,000	655,000	0	0	0	0	0	655,000	0	0	0	20,719	07/01/2033	1.B FE
..61212R-T8-9	MONTANA ST BRD OF HSG 2011 SERIES B 4.625% 12/01/26		06/01/2021	Redemption 100.0000		1,240,000	1,240,000	1,239,975	1,240,001	0	0	0	0	0	1,240,001	0	(1)	(1)	28,675	12/01/2026	1.C FE
..63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		04/01/2021	Redemption 100.0000		40,000	40,000	40,483	17,778	0	(5)	0	(5)	0	40,478	0	(478)	(478)	437	10/01/2037	1.G FE
..63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		04/01/2021	Redemption 100.0000		35,000	35,000	35,142	19,375	0	(1)	0	(1)	0	35,141	0	(141)	(141)	343	01/01/2036	1.G FE
..64469D-B5-9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		06/01/2021	Redemption 100.0000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	4,128	01/01/2034	1.C FE
..64469D-B6-7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		04/01/2021	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	725	01/01/2040	1.C FE
..64469D-US-8	NEW HAMPSHIRE HOUSING 2013 SERIES A 3.750% 07/01/34		05/01/2021	Redemption 100.0000		110,000	110,000	115,225	111,435	0	(140)	0	(140)	0	111,295	0	(1,295)	(1,295)	3,109	07/01/2034	1.C FE
..64720D-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		06/01/2021	Redemption 100.0000		87,059	87,059	87,059	87,059	0	0	0	0	0	87,059	0	0	0	1,063	08/01/2038	1.A FE
..64720D-W8-3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		06/01/2021	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	799	09/01/2032	1.B FE
..64972C-FS-7	NY HSG DEV CORP MF HSG REV 2014 Series H-1 Taxable 4.320% 11/01/35		05/01/2021	Redemption 100.0000		1,670,000	1,670,000	1,678,350	1,673,340	0	(370)	0	(370)	0	1,672,970	0	(2,970)	(2,970)	36,473	11/01/2035	1.C FE
..64988R-FL-1	2.625% 04/01/41 NEW YORK ST MTGE AGY REV 2013 48TH SERIES		04/01/2021	Redemption 100.0000		20,000	20,000	20,700	20,139	0	(19)	0	(19)	0	20,120	0	(120)	(120)	263	04/01/2041	1.A FE
..64988Y-CT-2	HSG 3.000% 10/01/33 OHIO ST HSG FIN AGY SF MTGE 2013 SERIES 2		04/01/2021	Redemption 100.0000		480,000	480,000	480,000	480,000	0	0	0	0	0	480,000	0	0	0	7,200	10/01/2033	1.B FE
..677377-2M-4	2.720% 11/01/41 RHODE ISLAND ST STUDENT LOAN 4.250%		06/01/2021	Redemption 100.0000		1,220,000	1,220,000	1,220,000	1,220,000	0	0	0	0	0	1,220,000	0	0	0	15,904	11/01/2041	1.A FE
..762315-QL-6	12/01/33 SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE		05/19/2021	Call 100.0000		2,120,000	2,120,000	2,120,000	2,120,000	0	0	0	0	0	2,120,000	0	0	0	42,047	12/01/2033	1.C FE
..83712D-UH-7	4.000% 07/01/37		04/01/2021	Redemption 100.0000		60,000	60,000	62,264	61,027	0	1	0	1	0	61,028	0	(1,028)	(1,028)	1,800	07/01/2025	1.A FE
..86768M-AQ-5	SUNRISE FL SPL ASSMNT 4.800% 05/01/25 TEXAS ST DEPT HSG & CMNTY SERIES 2011B		05/01/2021	Redemption 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	4,320	05/01/2025	2.B FE
..882750-MZ-2	4.450% 01/01/30 TX DEPT OF HSG & COMM AFFAIRS 3.180%		05/03/2021	Redemption 100.0000		1,790,000	1,790,000	1,794,745	1,790,000	0	0	0	0	0	1,790,000	0	0	0	66,743	01/01/2030	1.B FE
..88275F-NX-3	03/01/39 VERMONT STUDENT ASSISTANCE COR 3.750%		06/01/2021	Redemption 100.0000		90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	1,948	03/01/2039	1.B FE
..92428C-JE-5	06/15/26 VIRGINIA HOUSING DEV AUTH 2013 SERIES B		06/15/2021	Redemption 100.0000		125,000	125,000	122,870	123,922	0	81	0	81	0	124,003	0	997	997	2,344	06/15/2026	1.F FE
..92812U-K5-6	2.750% 04/25/42 VIRGINIA HOUSING DEV AUTH 2015 Series A		06/01/2021	Redemption 100.0000		23,126	23,126	23,126	23,126	0	0	0	0	0	23,126	0	0	0	271	04/25/2042	1.A FE
..92812U-Q5-0	3.250% 06/25/42 Taxable		06/25/2021	Redemption 100.0000		143,475	143,475	143,475	143,475	0	0	0	0	0	143,475	0	0	0	1,878	06/25/2042	1.A FE
..92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39 WASHINGTON ST HSG FIN COMM 2011 SERIES B		06/25/2021	Redemption 100.0000		85,281	85,281	85,281	85,281	0	0	0	0	0	85,281	0	0	0	1,072	11/25/2039	1.A FE
..93978X-EK-2	4.500% 10/01/31		06/15/2021	Various		770,000	770,000	771,989	770,079	0	(79)	0	(79)	0	770,000	0	0	0	24,448	10/01/2031	1.A FE
17999999	Subtotal - Bonds - U.S. States, Territories and Possessions					21,267,826	21,267,826	21,344,161	21,235,703	0	(4,204)	0	(4,204)	0	21,269,971	0	(2,145)	(2,145)	547,641	XXX	XXX
..736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS 4.810% 06/01/27		06/01/2021	Redemption 100.0000		270,000	270,000	292,815	279,919	0	(1,034)	0	(1,034)	0	278,884	0	(8,884)	(8,884)	6,494	06/01/2027	1.B FE
24999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					270,000	270,000	292,815	279,919	0	(1,034)	0	(1,034)	0	278,884	0	(8,884)	(8,884)	6,494	XXX	XXX
..30293M-AJ-3	FRESB 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		06/01/2021	Paydown		82,048	82,048	82,047	81,923	0	125	0	125	0	82,048	0	0	0	695	08/25/2035	1.A
..313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		06/01/2021	Paydown		9,431	9,431	9,511	9,430	0	1	0	1	0	9,431	0	0	0	236	08/15/2031	1.A
..31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		06/01/2021	Paydown		34,690	34,690	33,949	34,432	0	259	0	259	0	34,690	0	0	0	866	02/15/2032	1.A

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31339G-JJ-6	FHLMC 2367 ZK 6.000% 10/15/31		06/01/2021	Paydown		18,385	18,385	18,462	18,367	.0	.18	.0	.18	.0	18,385	.0	.0	.0	472	10/15/2031	1.A
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		06/01/2021	Paydown		11,336	11,336	10,710	11,129	.0	.207	.0	.207	.0	11,336	.0	.0	.0	284	12/15/2031	1.A
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		06/01/2021	Paydown		7,813	7,813	7,182	7,594	.0	.220	.0	.220	.0	7,813	.0	.0	.0	179	01/15/2032	1.A
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		06/01/2021	Paydown		19,973	19,973	19,276	19,726	.0	.247	.0	.247	.0	19,973	.0	.0	.0	506	04/15/2032	1.A
313372-DL-1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		06/01/2021	Paydown		15,569	15,569	14,088	15,384	.0	.185	.0	.185	.0	15,569	.0	.0	.0	393	11/15/2023	1.A
31337H-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		06/01/2021	Paydown		41,641	41,641	39,514	41,206	.0	.434	.0	.434	.0	41,641	.0	.0	.0	1,082	01/15/2029	1.A
31337J-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		06/01/2021	Paydown		19,906	19,906	19,071	19,734	.0	.171	.0	.171	.0	19,906	.0	.0	.0	500	02/15/2029	1.A
31359F-AM-0	FNMA REMIC 1993-208 K 6.500% 11/25/23		06/01/2021	Paydown		10,165	10,165	9,641	10,078	.0	.88	.0	.88	.0	10,165	.0	.0	.0	272	11/25/2023	1.A
31359G-B8-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		06/01/2021	Paydown		25,739	25,739	24,533	25,510	.0	.229	.0	.229	.0	25,739	.0	.0	.0	694	02/25/2024	1.A
3136A1-NZ-4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		04/01/2021	Paydown		51,147	51,147	52,601	51,136	.0	.11	.0	.11	.0	51,147	.0	.0	.0	682	09/25/2040	1.A
3136A8-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		06/01/2021	Paydown		325,624	325,624	352,691	328,444	.0	(374)	.0	(374)	.0	328,069	.0	(2,446)	(2,446)	5,260	02/25/2038	1.A
3136A9-LC-0	FNR 2012-114 VG 3.500% 09/25/29		06/01/2021	Paydown		653,774	653,774	701,377	659,949	.0	(6,175)	.0	(6,175)	.0	653,774	.0	.0	.0	11,441	09/25/2029	1.A
3136AA-3R-4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2021	Paydown		60,333	60,333	62,143	60,573	.0	(240)	.0	(240)	.0	60,333	.0	.0	.0	754	03/25/2036	1.A
3136AA-MC-6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		06/01/2021	Paydown		26,280	26,280	25,485	26,120	.0	.159	.0	.159	.0	26,280	.0	.0	.0	337	02/25/2036	1.A
3136AB-ZF-3	FANNIE MAE 2013-1 VD 3.000% 01/25/33		06/01/2021	Paydown		1,580,107	1,580,107	1,628,991	1,582,455	.0	(2,349)	.0	(2,349)	.0	1,580,107	.0	.0	.0	19,258	01/25/2033	1.A
3136AE-TT-4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2021	Paydown		188,991	188,991	195,546	191,262	.0	(2,271)	.0	(2,271)	.0	188,991	.0	.0	.0	2,305	06/25/2043	1.A
3136AF-BT-0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		06/25/2021	Paydown		930,252	930,252	928,508	928,398	.0	1,854	.0	1,854	.0	930,252	.0	.0	.0	11,252	06/25/2033	1.A
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2021	Paydown		182,040	182,040	180,895	181,522	.0	.518	.0	.518	.0	182,040	.0	.0	.0	3,019	07/25/2033	1.A
3137A2-ML-1	FHR 3756 PC 4.000% 11/15/40		06/01/2021	Paydown		101,810	101,810	104,355	102,391	.0	(581)	.0	(581)	.0	101,810	.0	.0	.0	1,632	11/15/2040	1.A
3137AB-UG-1	FHR 3837 DB 4.500% 04/15/41		06/01/2021	Paydown		208,522	208,522	216,674	214,122	.0	(5,600)	.0	(5,600)	.0	208,522	.0	.0	.0	4,669	04/15/2041	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		06/01/2021	Paydown		351,815	351,815	380,620	354,671	.0	(2,856)	.0	(2,856)	.0	351,815	.0	.0	.0	5,269	03/15/2035	1.A
3137B2-PC-8	FHR 4212 CB 4.000% 02/15/39		05/01/2021	Paydown		2,017,612	2,017,612	2,122,275	2,023,379	.0	(5,768)	.0	(5,768)	.0	2,017,612	.0	.0	.0	30,047	02/15/2039	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		06/01/2021	Paydown		80,538	80,538	80,199	80,386	.0	.153	.0	.153	.0	80,538	.0	.0	.0	1,175	04/15/2033	1.A
3137F4-N6-5	FREDDIE MAC 4776 DW 4.000% 09/15/44		06/01/2021	Paydown		3,090,776	3,090,776	3,167,683	3,107,479	.0	(16,703)	.0	(16,703)	.0	3,090,776	.0	.0	.0	50,342	09/15/2044	1.A
3137F4-R8-7	FREDDIE MAC 4776 QV 4.000% 07/15/38		06/01/2021	Paydown		4,045,037	4,045,037	4,136,050	4,078,669	.0	(33,632)	.0	(33,632)	.0	4,045,037	.0	.0	.0	69,187	07/15/2038	1.A
3137F5-BD-0	FHR 4792 VB 4.000% 08/15/38		06/01/2021	Paydown		3,248,091	3,248,091	3,274,482	3,255,307	.0	(7,216)	.0	(7,216)	.0	3,248,091	.0	.0	.0	52,615	08/15/2038	1.A
3137FC-NZ-3	FREDDIE MAC 4744 TH 3.500% 01/15/47		06/01/2021	Paydown		800,991	800,991	817,731	809,972	.0	(8,980)	.0	(8,980)	.0	800,991	.0	.0	.0	14,017	01/15/2047	1.A
3137FH-DK-6	FREDDIE MAC 4821 BU 4.000% 12/15/44		06/01/2021	Paydown		4,434,062	4,434,062	4,482,559	4,450,707	.0	(16,646)	.0	(16,646)	.0	4,434,062	.0	.0	.0	81,875	12/15/2044	1.A
3137G1-AA-5	3.500% 05/25/45		06/01/2021	Paydown		149,997	149,997	152,481	150,145	.0	(148)	.0	(148)	.0	149,997	.0	.0	.0	2,261	05/25/2045	1.A
3138L4-EQ-2	FANNIE MAE AM3742 3.150% 09/01/25		06/02/2021	Paydown		21,887	21,887	20,499	21,455	.0	.26	.0	.26	.0	21,480	.0	407	407	290	09/01/2025	1.A
3138L4-J3-8	FANNIE MAE AM3881 3.830% 08/01/25		06/25/2021	Paydown		12,573	12,573	12,386	12,496	.0	.4	.0	.4	.0	12,500	.0	74	74	203	08/01/2025	1.A
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		06/01/2021	Paydown		15,077	15,077	14,579	14,930	.0	.148	.0	.148	.0	15,077	.0	.0	.0	389	08/25/2031	1.A
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		06/01/2021	Paydown		6,967	6,967	6,648	6,871	.0	.96	.0	.96	.0	6,967	.0	.0	.0	159	10/25/2032	1.A
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32		06/01/2021	Paydown		130,385	130,385	127,907	129,381	.0	1,003	.0	1,003	.0	130,385	.0	.0	.0	4,184	05/15/2032	1.A
31392M-UA-2	FHLMC 2463 Z 6.000% 06/15/32		06/15/2021	Paydown		15,685	15,685	15,131	15,580	.0	.104	.0	.104	.0	15,685	.0	.0	.0	368	06/15/2032	1.A
31392M-US-9	FHLMC 2463 ZB 6.500% 06/15/32		06/01/2021	Paydown		36,761	36,761	36,525	36,639	.0	.122	.0	.122	.0	36,761	.0	.0	.0	933	06/15/2032	1.A
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32		06/01/2021	Paydown		62,233	62,233	59,971	61,649	.0	.584	.0	.584	.0	62,233	.0	.0	.0	1,685	06/15/2032	1.A
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32		06/01/2021	Paydown		28,017	28,017	25,753	27,338	.0	.679	.0	.679	.0	28,017	.0	.0	.0	857	07/15/2032	1.A
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32		06/01/2021	Paydown		64,556	64,556	62,205	63,849	.0	.707	.0	.707	.0	64,556	.0	.0	.0	1,542	07/15/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2021	Paydown		21,598	21,598	19,488	20,980	.0	.618	.0	.618	.0	21,598	.0	.0	.0	441	08/15/2032	1.A
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32		06/01/2021	Paydown		10,952	10,952	10,552	10,868	.0	.83	.0	.83	.0	10,952	.0					

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..31418C-XN-9	FANNIE MAE POOL MA3384 4.000% 06/01/48		06/01/2021	Paydown		532,064	532,064	531,648	531,595	0	469	0	469	0	532,064	0	0	0	8,644	06/01/2048	1.A
..33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		06/05/2021	Redemption	100.0000	123,461	123,461	125,835	124,668	0	(42)	0	(42)	0	124,626	0	(1,165)	(1,165)	1,886	08/05/2030	1.B
..35563P-HF-9	Freddie Mac - SORT 2018-4 MA 3.500% 11/25/57		06/01/2021	Paydown		276,245	276,245	269,868	272,213	0	4,032	0	4,032	0	276,245	0	0	0	4,049	11/25/2057	1.A
..46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		06/01/2021	Paydown		115,896	115,896	118,690	116,587	0	(691)	0	(691)	0	115,896	0	0	0	1,499	01/27/2038	1.A FE
..911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		06/01/2021	Various		45,728	45,728	45,728	45,728	0	0	0	0	0	45,728	0	0	0	1,425	05/01/2032	1.C
3199999.	Subtotal - Bonds - U.S. Special Revenues					27,997,805	27,997,805	28,625,553	28,131,312	0	(130,379)	0	(130,379)	0	28,000,935	0	(3,130)	(3,130)	466,320	XXX	XXX
..00038A-AB-9	ABB TREASURY CENTER USA 144A 4.000% 06/15/21		06/15/2021	Maturity		1,000,000	1,000,000	1,025,720	1,001,766	0	(1,766)	0	(1,766)	0	1,000,000	0	0	0	20,000	06/15/2021	1.G FE
..00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		06/30/2021	Redemption	100.0000	42,217	42,217	42,217	42,217	0	0	0	0	0	42,217	0	0	0	615	10/31/2038	1.C
..00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		06/30/2021	Redemption	100.0000	42,742	42,742	42,742	42,742	0	0	0	0	0	42,742	0	0	0	643	03/31/2039	1.C
..00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		04/30/2021	Redemption	100.0000	4,302	4,302	4,302	4,302	0	0	0	0	0	4,302	0	0	0	59	07/31/2039	1.C
..00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		06/30/2021	Redemption	100.0000	4,331	4,331	4,331	4,331	0	0	0	0	0	4,331	0	0	0	89	07/31/2039	1.E
..00184@-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		05/31/2021	Redemption	100.0000	4,317	4,317	4,317	4,317	0	0	0	0	0	4,317	0	0	0	74	07/31/2039	1.F
..00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		04/30/2021	Redemption	100.0000	4,744	4,744	4,744	4,744	0	0	0	0	0	4,744	0	0	0	65	08/31/2039	1.C
..00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		06/30/2021	Redemption	100.0000	4,776	4,776	4,776	4,776	0	0	0	0	0	4,776	0	0	0	98	08/31/2039	1.E
..00191#-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		05/31/2021	Redemption	100.0000	4,760	4,760	4,760	4,760	0	0	0	0	0	4,760	0	0	0	81	08/31/2039	1.F
..00228#-AA-0	AV CINGULAR LLC CTL - CINGULAR WIRELESS LLC 7.450% 08/15/21		06/15/2021	Redemption	100.0000	210,313	210,313	215,919	210,680	0	(209)	0	(209)	0	210,471	0	(158)	(158)	6,534	08/15/2021	2.B
..004375-AN-1	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 10/25/33		06/01/2021	Paydown		32,520	32,520	24,552	28,692	0	3,827	0	3,827	0	32,520	0	0	0	665	10/25/2033	1.D FM
..008414-AA-2	3.500% 07/25/43		06/01/2021	Paydown		160,925	160,925	153,934	157,912	0	23	0	23	0	157,935	0	2,990	2,990	2,270	07/25/2043	1.D FM
..00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		05/10/2021	Redemption	100.0000	3,915	3,915	3,915	3,915	0	0	0	0	0	3,915	0	0	0	74	03/10/2041	1.C
..00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		04/10/2021	Redemption	100.0000	113,241	113,241	113,241	113,241	0	0	0	0	0	113,241	0	0	0	1,711	03/10/2041	1.E
..00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		06/10/2021	Redemption	100.0000	3,930	3,930	3,930	3,930	0	0	0	0	0	3,930	0	0	0	89	03/10/2041	1.F
..023135-CB-0	AMAZON.COM INC 3.100% 05/12/51		05/24/2021	J P Morgan & Co		1,994,560	2,000,000	1,985,680	0	0	11	0	11	0	1,985,691	0	8,869	8,869	2,411	05/12/2051	1. FE
..023765-AA-8	AMERICAN AIRLINES 2016-2 AA 3.200% 06/15/28		06/15/2021	Redemption	100.0000	22,500	22,500	22,078	22,188	0	22	0	22	0	22,210	0	290	290	360	06/15/2028	2.A FE
..023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.375% 05/01/27		05/01/2021	Various		151,788	151,788	152,357	152,171	0	(23)	0	(23)	0	152,148	0	(360)	(360)	2,561	05/01/2027	3.A FE
..023770-AB-6	AMERICAN AIRLINES 2015-1 B 3.700% 05/01/23		05/01/2021	Redemption	100.0000	41,426	41,426	41,426	41,426	0	0	0	0	0	41,426	0	0	0	766	05/01/2023	4.A FE
..02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.700% 10/01/26		04/01/2021	Redemption	100.0000	39,148	39,148	39,148	39,148	0	0	0	0	0	39,148	0	0	0	724	10/01/2026	3.A FE
..02380#-AA-0	AMERICAN AIRLINES 2012-1B(R) EETC 3.530% 10/01/24		04/01/2021	Redemption	100.0000	394,444	394,444	394,444	394,444	0	0	0	0	0	394,444	0	0	0	6,962	10/01/2024	2.C PL
..02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.680% 10/25/34		06/01/2021	Paydown		146,982	146,982	121,818	121,818	0	25,163	0	25,163	0	146,982	0	0	0	2,704	10/25/2034	1.D FM

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45		06/01/2021	Paydown		15,819	15,819	15,819	15,802	.0	.18	.0	.18	.0	15,819	.0	.0	.0	.227	..04/17/2045	1.A FE
..03065G-AF-7	AMERICREDIT AUTOMOBILE REC 2017-2 C 2.970% 03/20/23		06/18/2021	Paydown		1,104,995	1,104,995	1,104,759	1,104,927	.0	.68	.0	.68	.0	1,104,995	.0	.0	.0	.13,521	..03/20/2023	1.A FE
..03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 5.071% 01/25/34		06/01/2021	Paydown		141,663	141,663	133,051	135,110	.0	.271	.0	.271	.0	135,381	.0	6,282	6,282	2,846	..01/25/2034	1.D FM
..03215P-EQ-8	AMFESCO RESIDENTIAL SEC CORP 1998-2 A5 7.300% 02/25/28		06/01/2021	Paydown		67,368	67,368	62,399	66,824	.0	.68	.0	.68	.0	66,892	.0	.476	.476	2,056	..02/25/2028	1.D FM
..03789X-AD-0	APPLEBEES/1HOP FUNDING LLC 2019-1A A21 4.194% 06/07/49		06/05/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.262	..06/07/2049	2.B FE
..038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		06/15/2021	Paydown		151,838	151,838	151,814	151,822	.0	.16	.0	.16	.0	151,838	.0	.0	.0	.1,947	..07/16/2040	1.F FE
..03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35		06/15/2021	Paydown		351,412	351,412	351,369	351,386	.0	.26	.0	.26	.0	351,412	.0	.0	.0	5,355	..11/15/2035	1.C FE
..038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		06/17/2021	Paydown		286,945	286,945	286,892	286,905	.0	.40	.0	.40	.0	286,945	.0	.0	.0	2,225	..07/17/2046	1.F FE
..038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		04/30/2021	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.40	..07/30/2050	2.C FE
..04365J-AE-9	ASCENTUM EQUIPMENT RECEIVABLE 2017-1A C 3.110% 01/10/23		06/10/2021	Paydown		2,300,000	2,300,000	2,299,406	2,299,766	.0	.234	.0	.234	.0	2,300,000	.0	.0	.0	.35,765	..01/10/2023	1.E FE
..04542B-MS-8	ASSET BACKED FUNDING CERT 2005-A01 A4 4.585% 06/25/35		06/01/2021	Paydown		101,588	101,588	101,341	101,283	.0	(.5)	.0	(.5)	.0	101,278	.0	.310	.310	1,859	..06/25/2035	1.D FM
..055392-AB-0	BFL FUNDING I 144A TRUST CERT SERIES 2001 B 7.105% 05/01/26		05/01/2021	Redemption	100.0000	80,017	80,017	80,017	80,017	.0	.0	.0	.0	.0	80,017	.0	.0	.0	2,843	..05/01/2021	1.F
..05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		06/15/2021	Redemption	100.0000	47,551	47,551	47,551	47,551	.0	.0	.0	.0	.0	47,551	.0	.0	.0	.702	..11/15/2032	1.C
..05606V-AA-6	BXG RECEIVABLES NOTE TRUST 2013-A A 3.010% 12/04/28		06/04/2021	Paydown		42,456	42,456	42,447	42,454	.0	.2	.0	.2	.0	42,456	.0	.0	.0	.531	..12/04/2028	1.F FE
..05606X-AA-2	BXG RECEIVABLES NOTE TRUST 2015-A A 2.880% 05/02/30		06/02/2021	Paydown		87,396	87,396	87,389	87,394	.0	.0	.0	.0	.0	87,394	.0	.2	.2	1,045	..05/02/2030	1.F FE
..05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		06/02/2021	Paydown		49,395	49,395	49,394	49,394	.0	.0	.0	.0	.0	49,394	.0	.2	.2	.601	..10/04/2032	1.F FE
..05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32		06/02/2021	Paydown		79,521	79,521	79,516	79,516	.0	.0	.0	.0	.0	79,516	.0	.4	.4	1,178	..10/04/2032	2.C FE
..05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34		06/02/2021	Paydown		95,880	95,880	95,865	95,868	.0	.12	.0	.12	.0	95,880	.0	.0	.0	1,577	..02/02/2034	1.F FE
..05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34		06/02/2021	Paydown		92,024	92,024	92,005	92,009	.0	.15	.0	.15	.0	92,024	.0	.0	.0	1,701	..02/02/2034	2.C FE
..05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		06/28/2021	Paydown		324,700	324,700	324,651	324,652	.0	.48	.0	.48	.0	324,700	.0	.0	.0	3,363	..02/28/2036	1.G FE
..05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		06/28/2021	Paydown		162,350	162,350	162,346	162,346	.0	.3	.0	.3	.0	162,350	.0	.0	.0	2,850	..02/28/2036	2.B FE
..070101-F#-2	BASIN ELECTRIC POWER COOP 2015 SERIES B NOTES 4.100% 06/15/34		06/15/2021	Redemption	100.0000	7,538	7,538	7,538	7,538	.0	.0	.0	.0	.0	7,538	.0	.0	.0	.155	..06/15/2034	1.F
..073879-ED-6	BEAR STERNS ASSET BACKED SEC 2004-AC4 A4 5.750% 08/25/34		06/01/2021	Paydown		72,918	72,918	68,748	68,748	.0	.0	.0	.0	.0	68,748	.0	.4,170	.4,170	1,689	..08/25/2034	1.D FM
..09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		06/15/2021	Paydown		54,688	54,688	54,687	54,687	.0	.1	.0	.1	.0	54,688	.0	.0	.0	.964	..12/16/2041	1.G FE
..09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		06/15/2021	Paydown		42,278	42,278	42,276	42,276	.0	.2	.0	.2	.0	42,278	.0	.0	.0	1,080	..12/16/2041	2.C FE
..09247X-AH-4	BLACKROCK INC 4.250% 05/24/21		05/24/2021	Various		4,000,000	4,000,000	4,019,830	4,001,617	.0	(1,617)	.0	(1,617)	.0	4,000,000	.0	.0	.0	85,000	..05/24/2021	1.D FE
..09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		04/17/2021	Redemption		32,093	32,093	32,093	32,093	.0	.0	.0	.0	.0	32,093	.0	.0	.0	.11,953	..07/21/2030	4.B FE

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
10240*-AA-7	BOWIE ACQUISITIONS LLC 3.920% 09/30/38		06/30/2021	Redemption 100.0000		.95,161	.95,161	.95,161	.95,161	.0	.0	.0	.0	.0	.95,161	.0	.0	.0	1,865	.09/30/2038	2.C PL
10623*-AA-4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06/30/24		06/30/2021	Redemption 100.0000		.61,111	.61,111	.61,111	.61,111	.0	.0	.0	.0	.0	.61,111	.0	.0	.0	1,998	.06/30/2024	5.B FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		06/20/2021	Redemption 100.0000		.90,785	.90,785	.90,785	.90,785	.0	.0	.0	.0	.0	.90,785	.0	.0	.0	1,725	.09/20/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		06/15/2021	Redemption 100.0000		.58,227	.58,227	.58,227	.58,227	.0	.0	.0	.0	.0	.58,227	.0	.0	.0	.961	.12/15/2032	1.F FE
124860-CB-1	C-BASS LLC 1999-3 A 6.261% 01/01/29		06/01/2021	Paydown		4,600	5,353	5,255	4,366	.914	.30	.0	.944	.0	5,310	.0	(710)	(710)	.153	.01/01/2029	5.B FM
12489W-GE-8	C-BASS 2002-CB6 M2F 4.475% 01/25/33		06/01/2021	Paydown		.10,773	.13,940	.8,996	.8,996	.0	.0	.0	.0	.0	.8,996	.0	1,778	1,778	.262	.01/25/2033	1.D FM
12502Y-AP-8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 07/11/22		06/10/2021	Paydown		.107,143	.107,143	.107,143	.107,143	.0	.0	.0	.0	.0	.107,143	.0	.0	.0	2,121	.07/11/2022	1.F FE
12508V-AC-7	CCG RECEIVABLES TRUST 2018-1 B 3.090% 06/16/25		06/14/2021	Paydown		.657,893	.657,893	.657,832	.657,865	.0	.28	.0	.28	.0	.657,893	.0	.0	.0	8,429	.06/16/2025	1.A FE
12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		06/15/2021	Paydown		1,250	1,250	1,249	1,250	.0	.0	.0	.0	.0	1,250	.0	.0	.0	.18	.02/15/2050	1.E FE
12542R-F#-2	CHS INC SERIES M 4.520% 06/09/21		06/09/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	67,800	.06/09/2021	2.C
12563L-AL-1	CLI FUNDING LLC 2019-1A A 3.710% 05/18/44		06/18/2021	Paydown		5,961,826	5,961,826	5,961,774	5,961,730	.0	.96	.0	.96	.0	5,961,826	.0	.0	.0	110,009	.05/18/2044	1.F FE
12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		06/17/2021	Paydown		.112,500	.112,500	.112,448	.112,450	.0	.50	.0	.50	.0	.112,500	.0	.0	.0	.975	.09/18/2045	1.F FE
12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		06/18/2021	Paydown		.105,000	.105,000	.104,978	.104,979	.0	.21	.0	.21	.0	.105,000	.0	.0	.0	.906	.10/18/2045	1.F FE
12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		06/18/2021	Paydown		.63,000	.63,000	.62,974	.62,974	.0	.26	.0	.26	.0	.63,000	.0	.0	.0	.866	.10/18/2045	2.B FE
12591R-AY-6	COMM MORTGAGE TRUST 2014-CCRE A-SB 3.595% 02/10/47		06/01/2021	Paydown		.202,252	.202,252	.208,311	.203,295	.0	(1,043)	.0	(1,043)	.0	.202,252	.0	.0	.0	3,786	.02/10/2047	1.D FM
12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-1VR2 A2 3.000% 04/25/43		06/01/2021	Paydown		.114,351	.114,351	.116,249	.114,410	.0	(12)	.0	(12)	.0	.114,399	.0	(48)	(48)	1,362	.04/25/2043	1.D FM
12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-1VR3 A2 3.000% 05/25/43		06/01/2021	Paydown		.224,366	.224,366	.227,258	.224,423	.0	(16)	.0	(16)	.0	.224,406	.0	(40)	(40)	2,785	.05/25/2043	1.D FM
12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		06/01/2021	Paydown		.121,726	.123,836	.102,802	.113,694	.0	.92	.0	.92	.0	.113,786	.0	.7,940	.7,940	2,636	.02/25/2035	1.D FM
12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		06/01/2021	Paydown		.250,225	.250,421	.226,086	.226,086	.0	.0	.0	.0	.0	.226,086	.0	.24,139	.24,139	5,744	.03/25/2035	1.D FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		06/01/2021	Paydown		.1,105	.1,109	.892	.1,050	.0	.6	.158	(152)	.0	.897	.0	.208	.208	.26	.11/25/2035	1.D FM
126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		06/01/2021	Paydown		.6,905	.6,926	.6,037	.6,461	.0	.4	.0	.4	.0	.6,465	.0	.440	.440	.154	.10/25/2035	4.B FM
12669G-CB-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		06/01/2021	Paydown		.77,884	.77,888	.61,276	.63,647	.0	.54	.0	.54	.0	.63,701	.0	.14,183	.14,183	1,883	.06/25/2035	2.B FM
12701#-AA-1	CRG ISSUER 4.700% 01/10/24		04/10/2021	Paydown		.441,780	.441,780	.441,780	.441,780	.0	.0	.0	.0	.0	.441,780	.0	.0	.0	.10,382	.01/10/2024	1.G PL
12701#-AB-9	CRG 2018-1 A SENIOR NOTES 5.300% 01/15/24		04/15/2021	Paydown		.265,068	.265,068	.265,068	.265,068	.0	.0	.0	.0	.0	.265,068	.0	.0	.0	.7,024	.01/15/2024	1.G PL
141781-G#-5	CARGILL INC SR NOTE 7.280% 06/30/23		06/30/2021	Redemption 100.0000		.200,000	.200,000	.200,000	.200,000	.0	.0	.0	.0	.0	.200,000	.0	.0	.0	.7,280	.06/30/2023	1.F
14314P-AG-1	CARMAX AUTO OWNER TRUST 2017-2 D 3.390% 10/16/23		06/15/2021	Paydown		5,000,000	5,000,000	4,998,323	4,999,426	.0	.574	.0	.574	.0	5,000,000	.0	.0	.0	84,750	.10/16/2023	1.F FE
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		06/15/2021	Paydown		.62,160	.62,160	.62,160	.62,160	.0	.1	.0	.1	.0	.62,160	.0	.0	.0	1,141	.04/15/2039	2.B FE
16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49		06/01/2021	Paydown		.175,335	.175,335	.177,307	.175,941	.0	(107)	.0	(107)	.0	.175,834	.0	(499)	(499)	2,402	.07/25/2049	1.D FM
17252M-AK-6	CINTAS CORPORATION NO 2 4.300% 06/01/21		06/01/2021	Maturity		1,500,000	1,500,000	1,557,255	1,503,628	.0	(3,628)	.0	(3,628)	.0	1,500,000	.0	.0	.0	32,250	.06/01/2021	1.G FE
172967-LS-8	CITIGROUP INC 3.520% 10/27/28		06/30/2021	Goldman Sachs & Co		2,191,000	2,000,000	2,120,340	2,099,223	.0	(8,523)	.0	(8,523)	.0	2,090,700	.0	100,300	100,300	47,716	.10/27/2028	1.G FE
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		06/01/2021	Paydown		.692	.692	.660	.660	.0	.0	.0	.0	.0	.660	.0	.31	.31	.15	.09/25/2035	1.D FM
172973-5F-2	CITICORP MORTGAGE SECURITIES 2006-1 2A1 5.000% 08/25/21		06/01/2021	Paydown		.18	.18	.18	.18	.0	.0	.0	.0	.0	.18	.0	.0	.0	.0	.08/25/2021	1.D FM

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		06/01/2021	Paydown		3,621	3,621	3,603	3,606	.0	.0	.0	.0	.0	3,606	.0	.15	.15	.77	.09/25/2037	1.D FM
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.493% 10/25/43		06/01/2021	Paydown		84,492	84,492	82,769	84,046	.0	.8	.0	.8	.0	84,054	.0	.438	.438	1,240	.10/25/2043	1.D FM
17323M-AA-3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1 3.500% 06/25/58		06/01/2021	Paydown		69,562	69,562	70,498	69,800	.0	(239)	.0	(239)	.0	69,562	.0	.0	.0	.986	.06/25/2058	1.D FM
17328B-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 A1 2.720% 07/25/49		06/01/2021	Paydown		95,401	95,401	95,349	95,294	.0	107	.0	107	.0	95,401	.0	.0	.0	1,070	.07/25/2049	1.D FM
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		04/25/2021	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	.196	.04/25/2047	2.B FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		06/25/2021	Paydown		88,278	88,278	88,241	88,256	.0	.22	.0	.22	.0	88,278	.0	.0	.0	1,322	.11/26/2046	1.F FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		06/25/2021	Paydown		168,054	168,054	167,993	168,001	.0	.53	.0	.53	.0	168,054	.0	.0	.0	2,235	.12/28/2048	1.C FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		06/25/2021	Paydown		114,572	114,572	114,521	114,532	.0	.40	.0	.40	.0	114,572	.0	.0	.0	1,927	.12/26/2047	1.F FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		06/25/2021	Paydown		94,308	94,308	94,304	94,305	.0	.3	.0	.3	.0	94,308	.0	.0	.0	1,284	.05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		06/25/2021	Paydown		53,093	53,093	53,078	53,085	.0	.8	.0	.8	.0	53,093	.0	.0	.0	.552	.10/25/2040	1.A FE
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		06/25/2021	Paydown		141,871	141,871	141,864	141,866	.0	.5	.0	.5	.0	141,871	.0	.0	.0	1,934	.05/25/2041	1.B FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		06/25/2021	Paydown		182,788	182,788	181,532	181,817	.0	.72	.0	.72	.0	181,889	.0	.899	.899	2,671	.09/25/2045	1.A FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		06/25/2021	Paydown		263,285	263,285	263,173	263,219	.0	.66	.0	.66	.0	263,285	.0	.0	.0	3,973	.02/25/2044	1.B FE
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9 1.897% 03/15/27		06/01/2021	Paydown		4,076	4,076	1,682	1,682	.0	.0	.0	.0	.0	1,682	.0	2,394	2,394	.33	.03/15/2027	1.D FM
21075W-CJ-2	CONTI MTGE HOME EQUITY 1996-1 A7 6.531% 03/15/27		06/01/2021	Paydown		2,964	2,964	1,206	1,206	.0	.0	.0	.0	.0	1,206	.0	1,757	1,757	.83	.03/15/2027	1.D FM
210795-QB-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		04/29/2021	Redemption	100.0000	124,550	124,550	126,418	125,420	.0	(78)	.0	(78)	.0	125,343	.0	(793)	(793)	2,491	.10/29/2024	2.B FE
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		06/01/2021	Paydown		30,971	30,971	30,441	30,441	.0	.0	.0	.0	.0	30,441	.0	.529	.529	.722	.02/25/2035	1.D FM
2254W0-KD-6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5.250% 03/31/22		04/01/2021	Paydown		19,495	19,495	19,934	19,471	.0	(7)	.0	(7)	.0	19,463	.0	.32	.32	1,278	.03/31/2022	1.D FM
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		04/15/2021	Redemption	100.0000	5,382	5,382	5,382	5,382	.0	.0	.0	.0	.0	5,382	.0	.0	.0	.73	.05/15/2034	1.D IF
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		06/15/2021	Redemption	100.0000	11,148	11,148	11,148	11,148	.0	.0	.0	.0	.0	11,148	.0	.0	.0	.209	.05/15/2034	1.G S
23343D-AE-9	DT AUTO OWNER TRUST 2018-2 C 3.670% 03/15/24		04/15/2021	Paydown		51,386	51,386	51,379	51,384	.0	.2	.0	.2	.0	51,386	.0	.0	.0	.629	.03/15/2024	1.A FE
23355L-AA-4	DXC TECHNOLOGY CO 4.450% 09/15/22 04/29/26		04/15/2021	Call	105.4930	2,109,860	2,000,000	1,974,735	1,990,930	.0	1,472	.0	1,472	.0	1,992,402	.0	7,598	7,598	161,777	.09/15/2022	2.C FE
23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43 06/30/2021		06/30/2021	Redemption	100.0000	25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.428	.03/30/2043	1.G
24703N-AB-5	DELL EQUIPMENT FINANCE TRUST 2020-1 A2 2.260% 06/22/22		06/22/2021	Paydown		432,499	432,499	432,448	432,470	.0	.30	.0	.30	.0	432,499	.0	.0	.0	4,001	.06/22/2022	1.A FE
24736@-AA-7	DELTA AIRLINES 2020-1B EETC 8.000% 06/10/27 06/10/2021		06/10/2021	Redemption	100.0000	177,742	177,742	177,742	177,742	.0	.0	.0	.0	.0	177,742	.0	.0	.0	7,110	.06/10/2027	2.B PL
24737*-AA-8	DELTA AIRLINES 2019-1B EETC 8.000% 04/25/23 04/25/2021		04/25/2021	Redemption	100.0000	426,667	426,667	426,667	426,667	.0	.0	.0	.0	.0	426,667	.0	.0	.0	17,067	.04/25/2023	2.B PL
252722-AB-9	DIAMOND RESORTS OWNER TRUST 2019-1A B 3.530% 02/20/32		06/20/2021	Paydown		30,697	30,697	30,692	30,693	.0	.4	.0	.4	.0	30,697	.0	.0	.0	.450	.02/20/2032	1.F FE

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		06/20/2021	Paydown		92,091	92,091	92,070	92,073	0	18	0	18	0	92,091	0	0	0	1,538	02/20/2032	2.B FE
252724-AB-5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.190% 01/21/31		06/20/2021	Paydown		182,309	182,309	182,298	182,298	0	11	0	11	0	182,309	0	0	0	3,161	01/21/2031	1.F FE
25272K-AG-8	DIAMOND 1 FINANCE CORP 144A 5.450% 06/15/23		06/15/2021	Tax Free Exchange		1,999,741	2,000,000	1,999,140	1,999,686	0	55	0	55	0	1,999,741	0	0	0	109,000	06/15/2023	2.C FE
25272K-AK-9	DIAMOND 1 FINANCE CORP 144A 6.020% 06/15/26		06/15/2021	Tax Free Exchange		1,999,493	2,000,000	1,999,040	1,999,454	0	39	0	39	0	1,999,493	0	0	0	120,400	06/15/2026	2.C FE
25272X-AA-3	DIAMOND RESORTS OWNER TRUST 2017-1A A 3.270% 10/22/29		06/20/2021	Paydown		46,428	46,428	46,416	46,421	0	7	0	7	0	46,428	0	0	0	633	10/22/2029	1.F FE
25272X-AB-1	DIAMOND RESORTS OWNER TRUST 2017-1A B 4.110% 10/22/29		06/20/2021	Paydown		34,821	34,821	34,815	34,817	0	4	0	4	0	34,821	0	0	0	597	10/22/2029	2.B FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		06/20/2021	Paydown		148,495	148,495	148,491	0	0	3	0	3	0	148,495	0	0	0	514	11/21/2033	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A211 4.328% 07/25/48		04/25/2021	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	271	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		04/25/2021	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	229	10/25/2049	2.A FE
260543-BA-0	DOW CHEMICAL CO 9.000% 04/01/21		04/01/2021	Maturity		4,925,000	4,925,000	5,397,406	4,935,180	0	(10,180)	0	(10,180)	0	4,925,000	0	0	0	221,625	04/01/2021	2.C FE
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST 2017-AA D 4.160% 05/15/24		06/15/2021	Paydown		1,340,273	1,340,273	1,340,244	1,340,207	0	66	0	66	0	1,340,273	0	0	0	26,750	05/15/2024	1.A FE
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D 3.840% 03/15/23		06/15/2021	Paydown		563,980	563,980	563,962	563,956	0	24	0	24	0	563,980	0	0	0	8,837	03/15/2023	1.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2 3.981% 10/20/49		04/20/2021	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	174	10/20/2049	2.C FE
26208M-AF-3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C 3.990% 01/15/25		06/15/2021	Paydown		973,946	973,946	973,729	973,851	0	95	0	95	0	973,946	0	0	0	15,955	01/15/2025	1.A FE
26209B-AF-6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C 3.660% 11/15/24		06/15/2021	Paydown		753,452	753,452	753,320	753,406	0	46	0	46	0	753,452	0	0	0	11,318	11/15/2024	1.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		04/20/2021	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	47	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		04/20/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	85	01/20/2051	2.C FE
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A A2 3.600% 04/15/27		04/15/2021	Paydown		166,127	166,127	166,099	166,122	0	4	0	4	0	166,127	0	0	0	2,990	04/15/2027	2.B FE
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM 2019-A A 2.540% 03/25/44		06/25/2021	Paydown		131,657	131,657	131,630	131,634	0	23	0	23	0	131,657	0	0	0	1,343	03/25/2044	1.A FE
26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.820% 12/31/42		06/30/2021	Redemption	100.0000	21,877	21,877	21,877	21,877	0	0	0	0	0	21,877	0	0	0	527	12/31/2042	3.A
27034M-AB-0	Earnest Student Loan Program L 2016-D A2 2.720% 01/25/41		06/25/2021	Paydown		71,342	71,342	71,319	71,332	0	9	0	9	0	71,342	0	0	0	819	01/25/2041	1.A FE
284157-AA-2	ELARA HGV TIMESHARE ISSUER 2014-A A 2.530% 02/25/27		06/25/2021	Paydown		37,781	37,781	37,780	37,781	0	0	0	0	0	37,781	0	0	0	398	02/25/2027	1.F FE
284157-AB-0	ELARA HGV TIMESHARE ISSUER 2014-A B 3.020% 02/25/27		06/25/2021	Paydown		37,781	37,781	37,776	37,781	0	1	0	1	0	37,781	0	0	0	475	02/25/2027	2.B FE
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		06/25/2021	Paydown		109,279	109,279	109,246	109,262	0	17	0	17	0	109,279	0	0	0	1,358	03/25/2030	1.F FE
294751-EV-0	EQUITY ONE ABS INC 2004-3 AF5 4.211% 07/25/34		06/01/2021	Paydown		472,402	472,402	452,859	466,647	0	347	0	347	0	466,995	0	5,408	5,408	8,436	07/25/2034	1.D FM
29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		06/01/2021	Paydown		88,226	88,226	88,751	88,162	0	64	0	64	0	88,226	0	0	0	894	03/25/2043	1.D FM
29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		06/01/2021	Paydown		295,180	295,180	292,268	294,079	0	1,101	0	1,101	0	295,180	0	0	0	3,560	06/25/2043	1.D FM

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
29978C-AA-8	EverBank Mortgage Loan Trust 2018-1 A1 3.500% 02/25/48		06/01/2021	Paydown		356,753	356,753	352,740	354,996	.0	1,757	.0	1,757	.0	356,753	.0	.0	.0	4,976	02/25/2048	1.D FM
30166P-AE-1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C 3.710% 06/15/23		06/15/2021	Paydown		2,908,416	2,908,416	2,907,764	2,908,194	.0	221	.0	221	.0	2,908,416	.0	.0	.0	44,329	06/15/2023	1.A FE
30212P-AJ-4	EXPEDIA INC 4.500% 08/15/24		06/23/2021	Citi Global Markets Inc.		2,192,500	2,000,000	1,988,880	1,995,377	.0	572	.0	572	.0	1,995,949	.0	196,551	196,551	77,500	08/15/2024	2.C FE
30212P-AP-0	EXPEDIA INC 3.800% 02/15/28		06/23/2021	Citi Global Markets Inc.		3,258,750	3,000,000	2,917,787	2,933,166	.0	3,924	.0	3,924	.0	2,937,090	.0	321,660	321,660	98,167	02/15/2028	2.C FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		06/30/2021	Redemption 100.0000		30,600	30,600	30,600	.0	.0	.0	.0	.0	.0	30,600	.0	.0	.0	238	06/30/2039	2.B FE
3140FX-ED-0	FNMA BFO131 3.500% 08/01/56		06/01/2021	Paydown		255,904	255,904	263,022	262,855	.0	(6,951)	.0	(6,951)	.0	255,904	.0	.0	.0	3,685	08/01/2056	1.A
314008-VM-3	FANNIE MAE POOL CA1551 4.000% 04/01/48		06/01/2021	Paydown		685,689	685,689	697,260	696,719	.0	(11,031)	.0	(11,031)	.0	685,689	.0	.0	.0	11,352	04/01/2048	1.A
31953*-AL-6	BNSF RAILWAY COMPANY SERIES A 5.960% 10/15/27		05/15/2021	Redemption 100.0000		13,807	13,807	13,807	13,807	.0	.0	.0	.0	.0	13,807	.0	.0	.0	411	10/15/2027	1.C
31953*-AM-4	BNSF RAILWAY COMPANY SERIES B 5.960% 10/15/27		05/15/2021	Redemption 100.0000		1,369	1,369	1,369	1,369	.0	.0	.0	.0	.0	1,369	.0	.0	.0	41	10/15/2027	1.C
31953*-AN-2	BNSF RAILWAY COMPANY SERIES C 5.960% 10/15/27		05/15/2021	Redemption 100.0000		8,919	8,919	8,919	8,919	.0	.0	.0	.0	.0	8,919	.0	.0	.0	266	10/15/2027	1.C
31953*-AP-7	BNSF RAILWAY COMPANY SERIES D 5.960% 10/15/27		05/15/2021	Redemption 100.0000		3,518	3,518	3,518	3,518	.0	.0	.0	.0	.0	3,518	.0	.0	.0	105	10/15/2027	1.C
31953*-AQ-5	BNSF RAILWAY COMPANY SERIES E 5.960% 10/15/27		05/15/2021	Redemption 100.0000		4,682	4,682	4,682	4,682	.0	.0	.0	.0	.0	4,682	.0	.0	.0	140	10/15/2027	1.C
31953*-AR-3	BNSF RAILWAY COMPANY SERIES F 5.960% 12/13/27		05/15/2021	Redemption 100.0000		16,567	16,567	16,567	16,567	.0	.0	.0	.0	.0	16,567	.0	.0	.0	492	10/15/2027	1.C
33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		06/01/2021	Paydown		66,277	66,277	67,561	66,327	.0	(14)	.0	(14)	.0	66,313	.0	(36)	(36)	1,023	03/25/2045	1.D FM
33850T-AC-2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.500% 03/25/48		06/01/2021	Paydown		334,580	334,580	331,600	333,453	.0	1,127	.0	1,127	.0	334,580	.0	.0	.0	4,719	03/25/2048	1.D FM
33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48		06/01/2021	Paydown		476,622	476,622	472,036	474,175	.0	2,447	.0	2,447	.0	476,622	.0	.0	.0	7,470	10/25/2048	1.D FM
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		06/01/2021	Paydown		320,503	320,503	329,517	328,915	.0	(8,412)	.0	(8,412)	.0	320,503	.0	.0	.0	3,822	08/25/2050	1.D FM
35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33		06/15/2021	Paydown		288,067	288,067	288,026	288,049	.0	.19	.0	.19	.0	288,067	.0	.0	.0	3,915	07/15/2033	1.C FE
35105D-AD-3	FOURSLIGHT CAPITAL AUTOMOBILE 2018-1 B 3.530% 04/17/23		06/15/2021	Paydown		1,633,106	1,633,106	1,632,654	1,632,997	.0	109	.0	109	.0	1,633,106	.0	.0	.0	23,552	04/17/2023	1.A FE
36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29		06/01/2021	Paydown		23,296	23,296	23,471	23,285	.0	(4)	.0	(4)	.0	23,292	.0	.5	.5	619	04/25/2029	1.D FM
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		06/01/2021	Paydown		5,245	5,417	5,124	4,889	.376	.7	.0	383	.0	5,272	.0	(27)	(27)	114	04/25/2029	6. FM
36242D-RF-2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500% 11/25/21		06/01/2021	Paydown		210	210	216	210	.0	.0	.0	.0	.0	210	.0	.0	.0	.5	11/25/2021	1.D FM
36249E-AC-8	GLS AUTO RECEIVABLES TRUST 2018-2A B 3.710% 03/15/23		06/15/2021	Paydown		691,106	691,106	690,977	691,060	.0	.46	.0	.46	.0	691,106	.0	.0	.0	10,422	03/15/2023	1.A FE
36253U-AD-3	GLS AUTO RECEIVABLES TRUST 2017-1A C 3.500% 07/15/22		06/15/2021	Paydown		1,198,008	1,198,008	1,197,828	1,197,939	.0	.69	.0	.69	.0	1,198,008	.0	.0	.0	16,958	07/15/2022	1.A FE
36255X-AB-9	GLS AUTO RECEIVABLES TRUST 2018-3A B 3.780% 08/15/23		06/15/2021	Paydown		953,471	953,471	953,378	953,424	.0	.46	.0	.46	.0	953,471	.0	.0	.0	14,802	08/15/2023	1.B FE
36256B-AC-4	GS MORTGAGE-BACKED SECURITIES 2018-RPL1 A1A 3.750% 10/25/57		06/01/2021	Paydown		419,375	419,375	413,512	415,515	.0	3,860	.0	3,860	.0	419,375	.0	.0	.0	6,478	10/25/2057	1.D FM
36258F-AA-7	GS MORTGAGE-BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50		06/01/2021	Paydown		413,799	413,799	421,881	418,029	.0	(4,231)	.0	(4,231)	.0	413,799	.0	.0	.0	5,865	05/01/2050	1.D FM
36259V-AB-9	GS MORTGAGE-BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51		06/01/2021	Paydown		302,134	302,134	311,340	310,838	.0	(8,704)	.0	(8,704)	.0	302,134	.0	.0	.0	3,603	01/25/2051	1.D FM

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SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36261M-AB-5	GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A2 2.500% 06/25/51		06/01/2021	Paydown		279,058	279,058	290,700	.0	.0	(11,642)	.0	(11,642)	.0	279,058	.0	.0	.0	2,209	06/25/2051	1.A FE
..37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		06/01/2021	Paydown		186,015	186,015	186,006	185,998	.0	.17	.0	.17	.0	186,015	.0	.0	.0	1,684	10/17/2040	1.F FE
..37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		06/17/2021	Paydown		78,829	78,829	78,800	78,800	.0	.29	.0	.29	.0	78,829	.0	.0	.0	742	11/19/2040	1.F FE
..37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		06/17/2021	Paydown		26,278	26,278	26,271	26,271	.0	.7	.0	.7	.0	26,278	.0	.0	.0	364	11/19/2040	2.A FE
..38061L-AA-7	GOLD KEY RESORTS 2014-A A 3.220% 03/17/31		06/15/2021	Paydown		104,584	104,584	104,562	104,580	.0	.4	.0	.4	.0	104,584	.0	.0	.0	1,382	03/17/2031	1.F FE
..38141E-C2-3	GOLDMAN SACHS 3.850% 07/08/24		04/15/2021	J P Morgan & Co		1,086,920	1,000,000	998,920	999,574	.0	.34	.0	.34	.0	999,608	.0	87,312	87,312	30,051	07/08/2024	2.A FE
..38217K-AA-2	Goodgreen Trust 2016-1A A 3.230% 10/15/52		06/15/2021	Paydown Morgan Stanley Dean Witter		229,257	229,257	229,143	229,163	.0	.7	.0	.7	.0	229,170	.0	87	87	3,828	10/15/2052	1.A FE
..404119-BT-5	HCA INC 5.250% 06/15/26		06/21/2021			4,627,696	4,000,000	4,180,480	4,136,292	.0	(11,873)	.0	(11,873)	.0	4,124,418	.0	503,278	503,278	109,667	06/15/2026	2.C FE
..40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		06/09/2021	Paydown		221,536	221,536	221,479	221,481	.0	.55	.0	.55	.0	221,536	.0	.0	.0	2,029	10/09/2039	1.F FE
..40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		06/09/2021	Paydown		118,152	118,152	118,137	118,138	.0	.15	.0	.15	.0	118,152	.0	.0	.0	1,659	10/09/2039	2.B FE
..411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		06/20/2021	Paydown		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	198	12/20/2050	2.B FE
..42710V-AA-2	HERCULES CAPITAL FUNDING TRUST 2018-1A A 4.605% 11/22/27		06/20/2021	Paydown		511,830	511,830	511,821	511,803	.0	.26	.0	.26	.0	511,830	.0	.0	.0	10,929	11/22/2027	1.F FE
..42711A-AA-7	HERCULES CAPITAL FUNDING TRUST 2019-1A A 4.703% 02/20/28		06/20/2021	Paydown		249,481	249,481	249,476	249,471	.0	.11	.0	.11	.0	249,481	.0	.0	.0	5,830	02/20/2028	1.F FE
..42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		06/20/2021	Paydown		62,610	62,610	62,581	62,586	.0	.1	.0	.1	.0	62,588	.0	22	22	1,271	09/20/2040	1.A FE
..42806D-BG-3	HERTZ VEHICLE FINANCING LLC 2017-2A A 3.290% 10/25/23		06/30/2021	Paydown		394,261	394,261	394,090	394,197	.0	.64	.0	.64	.0	394,261	.0	.0	.0	6,150	10/25/2023	1.F FE
..42806D-BH-1	HERTZ VEHICLE FINANCING LLC 2017-2A B 4.200% 10/25/23		06/30/2021	Paydown		1,750,000	1,750,000	1,749,598	1,749,848	.0	152	.0	152	.0	1,750,000	.0	.0	.0	37,771	10/25/2023	3.C FE
..42806D-BR-9	HERTZ VEHICLE FINANCING LLC 2018-1A B 3.600% 02/25/24		06/30/2021	Paydown		5,000,000	5,000,000	4,998,196	4,998,642	.0	1,358	.0	1,358	.0	5,000,000	.0	.0	.0	92,500	02/25/2024	3.C FE
..42806D-BS-7	HERTZ VEHICLE FINANCING LLC 2018-1A C 4.390% 02/25/24		06/30/2021	Paydown		2,250,000	2,250,000	2,249,532	2,249,488	.0	512	.0	512	.0	2,250,000	.0	.0	.0	50,759	02/25/2024	4.C FE
..42806D-CJ-6	HERTZ VEHICLE FINANCING LLC 2019-2A B 3.670% 05/25/25		06/30/2021	Paydown		7,000,000	7,000,000	6,999,117	6,998,952	.0	1,048	.0	1,048	.0	7,000,000	.0	.0	.0	132,018	05/25/2025	3.C FE
..431116-AB-8	HIGHMARK INC 144A 4.750% 05/15/21		05/15/2021	Maturity		2,000,000	2,000,000	1,991,920	1,999,631	.0	369	.0	369	.0	2,000,000	.0	.0	.0	47,500	05/15/2021	1.G FE
..43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		06/25/2021	Paydown		108,009	108,009	107,984	107,992	.0	.18	.0	.18	.0	108,009	.0	.0	.0	1,649	02/25/2032	1.F FE
..43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		06/25/2021	Paydown		108,009	108,009	107,999	108,001	.0	.8	.0	.8	.0	108,009	.0	.0	.0	1,783	02/25/2032	2.B FE
..44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		06/15/2021	Paydown		200,212	200,212	200,211	200,211	.0	(1)	.0	(1)	.0	200,210	.0	2	2	3,364	07/15/2039	1.G FE
..44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		06/15/2021	Paydown		81,210	81,210	81,208	81,208	.0	.2	.0	.2	.0	81,210	.0	.0	.0	1,391	11/15/2039	1.G FE
..443510-AF-9	HUBBELL INC 3.625% 11/15/22		04/02/2021	Various Redemption	100.0000	7,188,530	6,825,000	6,787,099	6,817,182	.0	1,009	.0	1,009	.0	6,818,191	.0	6,809	6,809	457,682	11/15/2022	2.A FE
..44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		06/30/2021			39,670	39,670	39,670	39,670	.0	.0	.0	.0	.0	39,670	.0	.0	.0	657	12/31/2031	1.F PL
..449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		06/01/2021	Paydown		20,889	20,889	20,884	20,831	.0	(1)	.0	(1)	.0	20,829	.0	60	60	781	08/20/2028	1.D FM
..45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 1.092% 07/25/33		06/25/2021	Paydown		8,286	8,286	7,126	8,034	.0	.23	.0	.23	.0	8,056	.0	230	230	36	07/25/2033	1.D FM
..45254T-PL-2	IMPAC SECURED ASSETS CMIN OWNER 2004-2 A5 4.564% 08/25/34		06/01/2021	Paydown		55,589	55,589	51,309	51,309	.0	.0	.0	.0	.0	51,309	.0	4,280	4,280	949	08/25/2034	1.D FM

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45254T-PM-0	IMPAC SECURED ASSETS OMN OWNER 2004-2 A6 4.564% 08/25/34		06/01/2021	Paydown		321	321	315	317	.0	.0	.0	.0	.0	318	.0	.3	.3	.5	08/25/2034	1.D FM
45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		06/15/2021	Paydown		35,008	35,008	34,989	.0	.0	.19	.0	.19	.0	35,008	.0	.0	.0	.214	02/15/2054	1.F FE
46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		06/01/2021	Paydown		135,201	135,201	137,976	136,036	.0	(.143)	.0	(.143)	.0	135,893	.0	(.692)	(.692)	2,115	10/25/2049	1.D FM
46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		06/01/2021	Paydown		479,770	479,770	494,313	493,453	.0	(13,684)	.0	(13,684)	.0	479,770	.0	.0	.0	5,823	01/25/2051	1.D FM
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		06/01/2021	Paydown		166,812	166,812	173,589	.0	.0	(.6,777)	.0	(.6,777)	.0	166,812	.0	.0	.0	1,393	06/25/2051	1.A FE
465964-AC-8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3 4.500% 04/25/49		06/01/2021	Paydown		807,581	807,581	814,521	807,051	.0	(.414)	.0	(.414)	.0	806,637	.0	.944	.944	14,333	04/25/2049	1.D FM
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		06/15/2021	Paydown		29,554	29,554	29,548	29,551	.0	.3	.0	.3	.0	29,554	.0	.0	.0	.464	12/15/2048	1.A FE
46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		06/15/2021	Paydown		36,051	36,051	36,029	36,032	.0	.19	.0	.19	.0	36,051	.0	.0	.0	.478	09/15/2072	1.A FE
46625H-JY-7	JP MORGAN CHASE & CO 3.875% 09/10/24		04/15/2021	US Bancorp		1,096,620	1,000,000	994,750	997,823	.0	.164	.0	.164	.0	997,986	.0	98,634	98,634	23,573	09/10/2024	1.G FE
46625H-RV-4	JP MORGAN CHASE & CO 2.950% 10/01/26		04/15/2021	US Bancorp		2,147,480	2,000,000	1,861,900	1,896,497	.0	4,775	.0	4,775	.0	1,901,272	.0	246,208	246,208	32,450	10/01/2026	1.F FE
46639G-AL-0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000% 03/01/43		06/01/2021	Paydown		43,782	43,782	44,782	43,909	.0	(.6)	.0	(.6)	.0	43,903	.0	(.121)	(.121)	.490	03/01/2043	1.D FM
46640B-AC-8	JPMBB COMM MORTG SEC TRUST 2013-C14 A4 05/25/43		06/01/2021	Paydown		41,504	41,504	40,777	41,325	.0	.3	.0	.3	.0	41,328	.0	.176	.176	.534	05/25/2043	1.D FM
46640L-AD-4	JPMBB COMM MORTG SEC TRUST 2013-C14 A4 4.133% 08/15/46		06/01/2021	Paydown		1,135,609	1,135,609	1,169,673	1,144,285	.0	(.8,676)	.0	(.8,676)	.0	1,135,609	.0	.0	.0	36,875	08/15/2046	1.D FM
46640N-AD-0	JPMBB COMMERCIAL MRTG SEC 2013-C15 A4 4.096% 11/15/45		06/01/2021	Paydown		85,594	85,594	87,037	85,956	.0	(.75)	.0	(.75)	.0	85,881	.0	(.288)	(.288)	2,592	11/15/2045	1.D FM
46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		06/01/2021	Paydown		36,168	36,168	36,711	36,268	.0	(.1)	.0	(.1)	.0	36,267	.0	(.98)	(.98)	.620	08/26/2036	1.A FE
46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		06/01/2021	Paydown		24,951	24,951	26,011	25,184	.0	(.233)	.0	(.233)	.0	24,951	.0	.0	.0	.388	11/27/2038	1.A FE
46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		06/01/2021	Paydown		81,374	81,374	84,502	82,242	.0	(.36)	.0	(.36)	.0	82,206	.0	(.832)	(.832)	1,113	06/25/2029	1.D FM
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SEC. 2014-C23 A4 3.670% 09/15/47		05/01/2021	Paydown		1,390,899	1,390,899	1,404,803	1,393,488	.0	(.2,589)	.0	(.2,589)	.0	1,390,899	.0	.0	.0	32,094	09/15/2047	1.D FM
46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		06/01/2021	Paydown		150,547	150,547	153,688	151,009	.0	(.26)	.0	(.26)	.0	150,983	.0	(.435)	(.435)	2,117	08/25/2047	1.D FM
46648H-AN-3	JP MORGAN MORTGAGE TRUST 2017-2 A13 3.500% 05/25/47		06/01/2021	Paydown		359,490	359,490	362,102	359,698	.0	(.15)	.0	(.15)	.0	359,683	.0	(.192)	(.192)	4,974	05/25/2047	1.D FM
46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		06/01/2021	Paydown		114,150	114,150	114,525	114,009	.0	(.14)	.0	(.14)	.0	113,995	.0	.155	.155	1,582	06/25/2048	1.D FM
46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2018-9 A3 4.000% 02/25/49		06/01/2021	Paydown		115,180	115,180	114,316	114,744	.0	.14	.0	.14	.0	114,757	.0	.422	.422	1,873	02/25/2049	1.D FM
46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 06/25/49		06/01/2021	Paydown		191,249	191,249	191,937	191,038	.0	(.55)	.0	(.55)	.0	190,983	.0	.266	.266	3,066	06/25/2049	1.D FM
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		06/01/2021	Paydown		213,548	213,548	216,884	214,413	.0	(.249)	.0	(.249)	.0	214,163	.0	(.616)	(.616)	2,950	12/25/2049	1.D FM
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		06/15/2021	Paydown		75,514	75,514	75,514	75,513	.0	.1	.0	.1	.0	75,514	.0	.0	.0	1,200	04/15/2044	2.A FE
477164-AA-5	JETBLUE AIRWAYS CORP SER 1A 4.000% 11/15/32		05/15/2021	Redemption	100.0000	98,155	98,155	98,728	98,698	.0	(.23)	.0	(.23)	.0	98,675	.0	(.519)	(.519)	1,963	11/15/2032	1.F FE
487312-AA-8	KEENAN FT DETRICK ENERGY 144A 6.093% 05/15/33		05/15/2021	Redemption	100.0000	22,245	22,245	24,583	24,207	.0	5,704	.0	5,704	.0	29,911	.0	(.7,666)	(.7,666)	.678	05/05/2033	1.G FE
500255-AT-1	KOHL'S CORPORATION 4.750% 12/15/23		04/13/2021	Call	110.9980	4,051,427	3,650,000	3,734,075	3,677,319	.0	(.2,701)	.0	(.2,701)	.0	3,674,618	.0	(.24,618)	(.24,618)	458,255	12/15/2023	2.C FE
50540R-AL-6	LABORATORY CORP OF AMERICA HLD 3.750% 08/23/22		04/22/2021	Barclays		517,415	500,000	506,340	501,064	.0	(.232)	.0	(.232)	.0	500,832	.0	.16,583	.16,583	12,656	08/23/2022	2.B FE

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		06/15/2021	Paydown		70,537	70,537	69,168	69,628	0	909	0	909	0	70,537	0	0	0	1,289	01/15/2042	2.A FE
521615-AA-2	LEA POWER PARTNERS LLC 144A 6.595% 06/15/33		06/15/2021	Redemption	100.0000	10,078	10,078	10,078	10,078	0	0	0	0	0	10,078	0	0	0	332	06/15/2033	3.A FE
52465#-AZ-8	FLUOR CORPORATION CTL - LEGGMASON MTG CER 2001 7.560% 06/08/21		06/08/2021	Redemption	100.0000	3,894,745	3,894,745	3,894,745	3,894,745	0	0	0	0	0	3,894,745	0	0	0	136,232	06/08/2021	2.C
52603V-AA-1	LENDMARK FUNDING TRUST 2018-1A A 3.810% 12/21/26		05/20/2021	Paydown		5,000,000	5,000,000	4,999,727	4,999,755	0	245	0	245	0	5,000,000	0	0	0	79,375	12/21/2026	1.F FE
52603V-AB-9	LENDMARK FUNDING TRUST 2018-1A B 4.090% 12/21/26		05/20/2021	Paydown		3,400,000	3,400,000	3,399,860	3,399,826	0	174	0	174	0	3,400,000	0	0	0	57,942	12/21/2026	1.G FE
53079E-AV-6	LIBERTY MUTUAL GROUP 144A 5.000% 06/01/21 LITIGATION FEE RESIDUAL FUND 2015-1 A		06/01/2021	Maturity	100.0000	3,000,000	3,000,000	3,146,370	3,009,430	0	(9,430)	0	(9,430)	0	3,000,000	0	0	0	75,000	06/01/2021	2.B FE
53688T-AA-2	4.000% 10/30/27 LONGTRAIN LEASING III LLC 2015-1A A1 2.980%		04/29/2021	Redemption		92,061	92,061	92,061	92,061	0	0	0	0	0	92,061	0	0	0	1,952	04/29/2022	1.G PL
543190-AA-0	01/15/45 MCA FUND HOLDING LLC 2017-1 B 2.806%		06/15/2021	Paydown		248,441	248,441	248,428	248,431	0	10	0	10	0	248,441	0	0	0	2,568	01/15/2045	1.F FE
55281T-AB-6	08/15/28 MWI OWNER TRUST 2014-1 A 2.250% 09/20/31		05/15/2021	Paydown		208,698	208,698	208,698	208,698	0	0	0	0	0	208,698	0	0	0	3,015	08/15/2028	2.B FE
553891-AA-0	06/20/2021 MWI OWNER TRUST 2016-1A A 2.250% 12/20/33		06/20/2021	Paydown		312,466	312,466	312,378	312,457	0	9	0	9	0	312,466	0	0	0	3,427	09/20/2031	1.F FE
553894-AA-4	06/20/2021 MWI OWNER TRUST 2016-1A A 2.250% 12/20/33		06/20/2021	Paydown		55,060	55,060	55,054	55,057	0	3	0	3	0	55,060	0	0	0	507	12/20/2033	1.F FE
553896-AB-7	06/20/2021 MWI OWNER TRUST 2017-1A B 2.750% 12/20/34		06/20/2021	Paydown		59,696	59,696	59,694	59,694	0	2	0	2	0	59,696	0	0	0	676	12/20/2034	1.F FE
553896-AC-5	06/20/2021 MWI OWNER TRUST 2017-1A C 2.990% 12/20/34		06/20/2021	Paydown		119,392	119,392	119,361	119,374	0	18	0	18	0	119,392	0	0	0	1,470	12/20/2034	2.B FE
55400E-AB-5	06/20/2021 MVIOT 2020-1A B 2.730% 10/20/37		06/20/2021	Paydown		113,098	113,098	113,082	113,083	0	15	0	15	0	113,098	0	0	0	1,287	10/20/2037	1.F FE
55400E-AC-3	06/20/2021 MVIOT 2020-1A C 4.210% 10/20/37		06/20/2021	Paydown		108,957	108,957	108,948	108,948	0	9	0	9	0	108,957	0	0	0	1,912	10/20/2037	2.B FE
57109F-AB-2	09/15/28 MARLETTE FUNDING TRUST 2018-3A B 3.860%		04/15/2021	Paydown		58,318	58,318	58,306	58,315	0	3	0	3	0	58,318	0	0	0	750	09/15/2028	1.A FE
59549W-AA-1	07/15/38 MID STATE TRUST SERIES 11 A1 4.864%		06/15/2021	Paydown		169,663	169,663	165,207	169,018	0	645	0	645	0	169,663	0	0	0	3,369	07/15/2038	2.A FE
59560U-AA-9	06/01/2021 MID-STATE TRUST 2004-1 A 6.005% 08/15/37		06/01/2021	Paydown		37,505	37,505	38,379	37,833	0	(328)	0	(328)	0	37,505	0	0	0	950	08/15/2037	1.B FE
59560W-AC-1	06/01/2021 MID-STATE TRUST 2010-1 M 5.250% 12/15/45		06/01/2021	Paydown		152,356	152,356	152,250	152,204	0	151	0	151	0	152,356	0	0	0	3,333	12/15/2045	1.D FM
59980C-AF-0	02/25/58 MILL CITY MORTGAGE TRUST 2017-3 M2 3.250%		06/01/2021	Paydown		4,178	4,178	4,076	4,123	0	55	0	55	0	4,178	0	0	0	63	02/25/2058	1.D FM
60040#-AA-0	06/30/2021 MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES 5.330% 06/30/27		06/30/2021	Redemption	100.0000	33,274	33,274	33,274	33,274	0	0	0	0	0	33,274	0	0	0	887	06/30/2027	1.G PL
61691B-AB-6	06/01/2021 MORGAN STANLEY CAPITAL BARCLAY 2016-MART B 2.480% 09/13/31		06/01/2021	Paydown		5,600,000	5,600,000	5,599,978	5,596,051	0	3,949	0	3,949	0	5,600,000	0	0	0	69,434	09/13/2031	1.D FM
61761J-VL-0	04/19/2021 MORGAN STANLEY SENIOR NOTES 3.700% 10/23/24		04/19/2021	Goldman Sachs & Co		2,187,380	2,000,000	1,996,520	1,998,522	0	110	0	110	0	1,998,632	0	188,748	188,748	36,589	10/23/2024	1.G FE
62848B-AB-7	06/20/2021 MWI OWNER TRUST 2018-1A B 3.600% 01/21/36		06/20/2021	Paydown		132,256	132,256	132,236	132,242	0	14	0	14	0	132,256	0	0	0	1,955	01/21/2036	1.F FE
62946A-AA-2	06/20/2021 NP SPE II LLC 2016-1A A1 4.164% 04/20/46		06/20/2021	Paydown		104,046	104,046	104,046	104,046	0	0	0	0	0	104,046	0	0	0	1,772	04/20/2046	1.F FE
629682-AA-3	12/28/49 NADG NNN OPERATING LP 2019-1 A 3.368%		06/28/2021	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	53	12/28/2049	1.F FE
63730*-AB-1	05/15/2021 NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES 3.600% 11/15/33		05/15/2021	Redemption	100.0000	34,247	34,247	34,247	34,247	0	0	0	0	0	34,247	0	0	0	616	11/15/2033	1.C FE
63939N-AB-9	06/15/2021 NAVIENT STUDENT LOAN TRUST 2016-AA A2A 3.910% 12/15/45		06/15/2021	Paydown		63,581	63,581	63,551	63,566	0	15	0	15	0	63,581	0	0	0	1,015	12/15/2045	1.A FE
64352V-ED-9	06/01/2021 NEW CENTURY HOME EQUITY LOAN 2003-5 A16 4.921% 11/25/33		06/01/2021	Paydown		208,344	208,344	195,607	206,678	0	(1,231)	0	(1,231)	0	205,447	0	2,897	2,897	4,090	11/25/2033	1.D FM
662352-A*-4	05/01/2021 NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30		05/01/2021	Redemption	100.0000	189,420	189,420	189,420	189,420	0	0	0	0	0	189,420	0	0	0	3,978	05/01/2030	1.G
67400A-AC-6	10/25/45 OAKS MORTGAGE TRUST 2015-2 A3 3.500%		06/01/2021	Paydown		313,239	313,239	314,658	313,024	0	(20)	0	(20)	0	313,004	0	235	235	4,353	10/25/2045	1.D FM
684181-AA-8	03/15/22 ORANGE COGEN FUNDING CORP 144A 8.175%		06/15/2021	Redemption	100.0000	203,700	203,700	203,700	203,700	0	0	0	0	0	203,700	0	0	0	8,326	03/15/2022	2.A FE

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..68504T-AA-2	ORANGE LAKE TIMESHARE TRUST 2015-AA A 2.880% 09/08/27		06/08/2021	Paydown		68,248	68,248	68,237	68,244	0	0	0	0	0	68,243	0	4	4	814	09/08/2027	1.F FE
..68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		06/09/2021	Paydown		102,300	102,300	102,286	102,287	0	12	0	12	0	102,300	0	0	0	1,469	04/09/2038	1.F FE
..68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		06/08/2021	Paydown		176,491	176,491	176,488	176,487	0	4	0	4	0	176,491	0	0	0	2,429	07/08/2030	1.F FE
..68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		06/08/2021	Paydown		151,276	151,276	151,255	151,260	0	15	0	15	0	151,276	0	0	0	2,324	07/08/2030	2.C FE
..68784A-AE-5	OSCAR US FUNDING TRUST 2017-1A A4 3.300% 05/10/24		04/10/2021	Paydown		1,088,970	1,088,970	1,088,726	1,088,889	0	81	0	81	0	1,088,970	0	0	0	11,979	05/10/2024	1.A FE
..68784A-AE-6	OSCAR US FUNDING TRUST 2017-2A A4 2.760% 12/10/24		06/10/2021	Paydown		357,143	357,143	357,050	357,111	0	32	0	32	0	357,143	0	0	0	4,084	12/10/2024	1.A FE
..68784U-AE-2	OSCAR US FUNDING TRUST 2016-2A A4 2.990% 12/15/23		04/15/2021	Paydown		433,680	433,680	433,564	433,654	0	26	0	26	0	433,680	0	0	0	4,322	12/15/2023	1.A FE
..69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		06/15/2021	Paydown		194,002	194,002	194,002	194,002	0	0	0	0	0	194,002	0	0	0	3,627	02/15/2027	1.F FE
..693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		06/01/2021	Paydown		1,053,366	1,053,366	1,082,004	1,073,198	0	(19,832)	0	(19,832)	0	1,053,366	0	0	0	12,416	05/25/2050	1.D FM
..69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		06/01/2021	Paydown		722,905	722,905	713,756	719,851	0	3,055	0	3,055	0	722,905	0	0	0	10,203	02/25/2048	1.D FM
..69374J-AA-9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		06/01/2021	Paydown		201,914	201,914	201,441	201,380	0	534	0	534	0	201,914	0	0	0	3,329	08/25/2048	1.D FM
..69374K-AA-6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		06/01/2021	Paydown		212,780	212,780	210,287	211,964	0	816	0	816	0	212,780	0	0	0	3,762	11/25/2048	1.D FM
..69374X-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		06/01/2021	Paydown		220,828	220,828	225,245	220,828	0	0	0	0	0	220,828	0	0	0	3,063	10/25/2049	1.D FM
..69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		06/01/2021	Paydown		958,653	958,653	980,234	971,502	0	(12,849)	0	(12,849)	0	958,653	0	0	0	15,007	11/25/2049	1.D FM
..72147K-AC-2	PILGRIM'S PRIDE CORP 144A 5.750% 03/15/25		04/08/2021	Call	102.1500	1,021,500	1,000,000	1,016,250	1,009,905	0	(1,138)	0	(1,138)	0	1,008,767	0	(8,767)	(8,767)	53,924	03/15/2025	3.A FE
..72703P-AA-1	PLANET FITNESS MASTER ISSUER 2018-1A A21 4.262% 09/05/48		06/05/2021	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	320	09/05/2048	2.C FE
..72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		06/05/2021	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	169	12/05/2049	2.C FE
..73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 6.465% 01/25/36		06/01/2021	Paydown		1,994	1,994	1,880	1,943	0	1	0	1	0	1,944	0	51	51	30	01/25/2036	1.D FM
..73420P-AB-9	PORT OF GREATER CINCINNATI SENIOR SERIES 2021 0.150% 06/01/26		06/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	6,625	06/01/2026	5.B GI
..74333J-AD-3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B 3.017% 08/17/34		05/01/2021	Paydown		2,500,000	2,500,000	2,499,924	2,497,753	0	2,247	0	2,247	0	2,500,000	0	0	0	56,427	08/17/2034	1.B FE
..74333J-AG-6	PROGRESS RESIDENTIAL TRUST 2017-SFR1 C 3.316% 08/17/34		05/01/2021	Paydown		4,000,000	4,000,000	3,999,884	3,996,064	0	3,936	0	3,936	0	4,000,000	0	0	0	95,267	08/17/2034	1.E FE
..74958D-AH-1	RESIDENTIAL FUNDING MTG SEC 1 2006-S10 2A1 5.500% 10/25/21		06/01/2021	Paydown		3,557	3,595	3,417	3,573	0	3	0	3	0	3,576	0	(18)	(18)	68	10/25/2021	4.B FM
..750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		06/10/2021	Redemption	100.0000	13,609	13,609	13,609	13,609	0	0	0	0	0	13,609	0	0	0	212	02/10/2049	2.A
..754730-AE-9	RAYMOND JAMES FINANCIAL 3.625% 09/15/26		04/02/2021	Call	111.6800	1,675,200	1,500,000	1,445,490	1,460,019	0	1,563	0	1,563	0	1,461,582	0	38,418	38,418	204,955	09/15/2026	2.C FE
..759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		06/01/2021	Paydown		87,337	87,337	76,958	78,256	0	200	0	200	0	78,456	0	8,882	8,882	1,290	07/25/2034	1.D FM
..78448Q-AB-4	SMB PVT EDUCATION LOAN TRUST 2015-B A2A 2.980% 07/15/27		06/15/2021	Paydown		98,110	98,110	97,658	97,999	0	111	0	111	0	98,110	0	0	0	1,222	07/15/2027	1.A FE
..785592-AS-5	SABINE PASS LIQUEFACTION 5.000% 03/15/27		06/30/2021	Barclays		2,310,860	2,000,000	2,059,540	2,043,945	0	(3,404)	0	(3,404)	0	2,040,541	0	270,319	270,319	79,722	03/15/2027	2.C FE
..81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		06/01/2021	Paydown		235,529	235,529	239,623	239,436	0	(3,907)	0	(3,907)	0	235,529	0	0	0	2,688	05/25/2043	1.D FM
..81745C-AB-9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000% 06/25/43		06/01/2021	Paydown		86,222	86,222	86,789	86,165	0	(5)	0	(5)	0	86,160	0	63	63	1,025	06/25/2043	1.D FM
..81745X-AA-5	SEQUOIA MORTGAGE TRUST 2017-4 A1 3.500% 07/25/47		06/01/2021	Paydown		131,650	131,650	134,633	132,232	0	(22)	0	(22)	0	132,210	0	(560)	(560)	1,786	07/25/2047	1.D FM
..81746H-AB-7	SEQUOIA MORTGAGE TRUST 2017-CH1 A2 3.500% 10/25/47		06/01/2021	Paydown		274,554	274,554	278,529	275,648	0	(18)	0	(18)	0	275,629	0	(1,076)	(1,076)	3,864	10/25/2047	1.D FM

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..81746Q-AA-9	SEQUOIA MORTGAGE TRUST 2018-2 A1 3.500% 02/25/48	.....	06/01/2021	Paydown .....	.....	519,764	519,764	523,419	519,791	.....0	.....(71)	.....0	.....(71)	.....0	.....519,720	.....0	.....44	.....44	.....7,313	..02/25/2048	1.D FM
..81746R-AU-3	SEQUOIA MORTGAGE TRUST 2016-2 A19 3.500% 08/25/46	.....	06/01/2021	Paydown .....	.....	197,389	197,389	201,429	198,020	.....0	.....(26)	.....0	.....(26)	.....0	.....197,995	.....0	.....(606)	.....(606)	.....2,653	..08/25/2046	1.D FM
..81746Y-AA-2	SEQUOIA MORTGAGE TRUST 2019-2 A1 4.000% 05/25/49	.....	06/01/2021	Paydown .....	.....	268,913	268,913	274,039	270,296	.....0	.....(282)	.....0	.....(282)	.....0	.....270,014	.....0	.....(1,101)	.....(1,101)	.....4,399	..05/25/2049	1.D FM
..81747C-AA-9	SEQUOIA MORTGAGE TRUST 2019-CH2 A1 4.500% 08/25/49	.....	06/01/2021	Paydown .....	.....	383,199	383,199	394,308	386,424	.....0	.....(673)	.....0	.....(673)	.....0	.....385,751	.....0	.....(2,552)	.....(2,552)	.....6,981	..08/25/2049	1.D FM
..81747D-AA-7	SEQUOIA MORTGAGE TRUST 2018-CH1 A1 4.000% 02/25/48	.....	06/01/2021	Paydown .....	.....	442,697	442,697	449,890	444,108	.....0	.....(119)	.....0	.....(119)	.....0	.....443,989	.....0	.....(1,292)	.....(1,292)	.....7,364	..02/25/2048	1.D FM
..81747M-AA-7	SEQUOIA MORTGAGE TRUST 2019-CH1 A1 4.500% 03/25/49	.....	06/01/2021	Paydown .....	.....	108,057	108,057	110,107	108,324	.....0	.....(267)	.....0	.....(267)	.....0	.....108,057	.....0	.....0	.....0	.....1,974	..03/25/2049	1.D FM
..81748B-AB-8	SEQUOIA MORTGAGE TRUST 2019-3 A2 3.500% 09/25/49	.....	06/01/2021	Paydown .....	.....	441,155	441,155	448,944	443,573	.....0	.....(2,418)	.....0	.....(2,418)	.....0	.....441,155	.....0	.....0	.....0	.....6,285	..09/25/2049	1.D FM
..81748J-AA-3	SEQUOIA MORTGAGE TRUST 2019-4 A1 3.500% 11/25/49	.....	06/01/2021	Paydown .....	.....	93,467	93,467	95,424	94,088	.....0	.....(621)	.....0	.....(621)	.....0	.....93,467	.....0	.....0	.....0	.....1,298	..11/25/2049	1.D FM
..81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A2I 2.841% 01/30/51	.....	04/30/2021	Paydown .....	.....	7,500	7,500	7,500	7,500	.....0	.....0	.....0	.....0	.....0	.....7,500	.....0	.....0	.....0	.....83	..01/30/2051	2.C FE
..81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A2II 3.337% 01/30/51	.....	04/30/2021	Paydown .....	.....	7,500	7,500	7,500	7,500	.....0	.....0	.....0	.....0	.....0	.....7,500	.....0	.....0	.....0	.....98	..01/30/2051	2.C FE
..817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49	.....	04/25/2021	Paydown .....	.....	12,500	12,500	12,500	12,500	.....0	.....0	.....0	.....0	.....0	.....12,500	.....0	.....0	.....0	.....243	..10/25/2049	2.C FE
..81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44	.....	04/25/2021	Paydown .....	.....	62,657	62,657	62,657	62,657	.....0	.....0	.....0	.....0	.....0	.....62,657	.....0	.....0	.....0	.....1,247	..01/25/2044	1.F FE
..826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37	.....	06/20/2021	Paydown .....	.....	281,752	281,752	281,678	281,682	.....0	.....70	.....0	.....70	.....0	.....281,752	.....0	.....0	.....0	.....2,671	..07/20/2037	1.F FE
..826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37	.....	06/20/2021	Paydown .....	.....	187,835	187,835	187,811	187,812	.....0	.....22	.....0	.....22	.....0	.....187,835	.....0	.....0	.....0	.....2,695	..07/20/2037	2.B FE
..82652M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120% 05/20/36	.....	06/20/2021	Paydown .....	.....	77,560	77,560	77,554	77,554	.....0	.....5	.....0	.....5	.....0	.....77,560	.....0	.....0	.....0	.....998	..05/20/2036	2.B FE
..82652N-AB-4	SIERRA RECEIVABLES FUNDING CO 2019-3A B 2.750% 07/15/38	.....	06/20/2021	Paydown .....	.....	119,735	119,735	119,712	119,716	.....0	.....19	.....0	.....19	.....0	.....119,735	.....0	.....0	.....0	.....1,350	..07/15/2038	1.F FE
..82653D-AB-5	SIERRA RECEIVABLES FUNDING CO 2018-2A B 3.650% 06/20/35	.....	06/20/2021	Paydown .....	.....	62,182	62,182	62,174	62,176	.....0	.....6	.....0	.....6	.....0	.....62,182	.....0	.....0	.....0	.....933	..06/20/2035	1.F FE
..82653D-AC-3	SIERRA RECEIVABLES FUNDING CO 2018-2A C 3.940% 06/20/35	.....	06/20/2021	Paydown .....	.....	62,182	62,182	62,165	62,170	.....0	.....12	.....0	.....12	.....0	.....62,182	.....0	.....0	.....0	.....1,007	..06/20/2035	2.B FE
..82653G-AB-8	SIERRA RECEIVABLES FUNDING CO 2018-3A B 3.870% 09/20/35	.....	06/20/2021	Paydown .....	.....	50,679	50,679	50,671	50,673	.....0	.....6	.....0	.....6	.....0	.....50,679	.....0	.....0	.....0	.....808	..09/20/2035	1.F FE
..82653G-AC-6	SIERRA RECEIVABLES FUNDING CO 2018-3A C 4.170% 09/20/35	.....	06/20/2021	Paydown .....	.....	65,817	65,817	65,816	65,815	.....0	.....2	.....0	.....2	.....0	.....65,817	.....0	.....0	.....0	.....1,131	..09/20/2035	2.B FE
..82669G-AS-3	SIGNATURE BANK VAR RT SUB NOTE SUBORDINATED NOTES 5.300% 04/19/21	.....	04/19/2021	Maturity .....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....0	.....0	.....0	.....0	.....0	.....5,000,000	.....0	.....0	.....0	.....132,500	..04/19/2021	2.B FE
..83405A-AB-0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B 4.730% 01/26/26	.....	06/25/2021	Paydown .....	.....	497,550	497,550	497,455	497,493	.....0	.....57	.....0	.....57	.....0	.....497,550	.....0	.....0	.....0	.....10,559	..01/26/2026	1.A FE
..83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35 Redemption 100.0000	.....	06/30/2021	.....	.....	29,634	29,634	29,634	29,634	.....0	.....0	.....0	.....0	.....0	.....29,634	.....0	.....0	.....0	.....585	..06/30/2035	2.B FE
..83546R-AF-5	SONIC CAPITAL LLC 2018-1A A2 4.026% 02/20/48	.....	06/20/2021	Paydown .....	.....	6,250	6,250	6,250	6,250	.....0	.....0	.....0	.....0	.....0	.....6,250	.....0	.....0	.....0	.....105	..02/20/2048	2.B FE
..84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40	.....	06/15/2021	Redemption 100.0000	.....	35,714	35,714	35,714	35,714	.....0	.....0	.....0	.....0	.....0	.....35,714	.....0	.....0	.....0	.....1,027	..06/15/2040	2.B
..84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25	.....	06/15/2021	Redemption 100.0000	.....	115,385	115,385	115,385	115,385	.....0	.....0	.....0	.....0	.....0	.....115,385	.....0	.....0	.....0	.....2,885	..06/15/2025	2.B FE
..84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS 4.000% 04/16/48	04/16/2021	Redemption 100.0000	67,764	67,764	67,764	67,7640000067,7640001,355	..04/16/2048	2.A

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
846502-AA-0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A		05/01/2021	Paydown		161,516	161,516	161,516	161,516	.0	.0	.0	.0	.0	161,516	.0	.0	.0	3,230	08/01/2031	1.G PL
848580-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28		04/01/2021	Various Redemption 100.0000		123,394	123,394	124,347	124,178	.0	(29)	.0	(29)	.0	124,149	.0	(755)	(755)	2,530	04/01/2028	2.A FE
84858E-AA-4	SPIRIT AIRLINES 2015-1 B 4.450% 04/01/24		04/01/2021			33,069	33,069	33,069	33,069	.0	.0	.0	.0	.0	33,069	.0	.0	.0	736	04/01/2024	3.B FE
859245-AA-0	STERLING BANK TRUST FSB 2004-1 7.710%		06/26/2021	Paydown		.0	.0	13,288	7,483	.0	(7,483)	.0	(7,483)	.0	.0	.0	.0	.0	2,472	04/26/2026	1.C
86212V-AF-1	STORE MASTER FUNDING LLC 2018-1A A3 4.400%		06/20/2021	Paydown		5,000	5,000	4,998	4,998	.0	.2	.0	.2	.0	5,000	.0	.0	.0	92	10/20/2048	1.E FE
86212X-AB-6	STORE MASTER FUNDING LLC 2019-1 A2 3.650%		06/20/2021	Paydown		15,437	15,437	15,437	15,437	.0	.0	.0	.0	.0	15,437	.0	.0	.0	235	10/20/2049	1.A FE
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500%		06/01/2021	Paydown		51,905	51,905	51,881	51,782	.0	(3)	.0	(3)	.0	51,779	.0	126	126	1,607	03/25/2032	1.D FM
86359A-K3-6	STRUCTURED ASSET SECURITIES 2003-25XS A5		06/01/2021	Paydown		78,271	78,271	53,209	53,209	.0	.0	.0	.0	.0	53,209	.0	25,062	25,062	1,595	08/25/2033	1.D FM
872480-AF-5	TIF FUNDING I1 LLC 2021-1A B 2.540%		06/20/2021	Paydown		35,844	35,844	35,835	.0	.0	.8	.0	.8	.0	35,844	.0	.0	.0	276	02/20/2046	2.B FE
87264A-AW-5	T-MOBILE USA INC 144A 4.375% 04/15/40		05/25/2021	Tax Free Exchange		1,961,926	2,000,000	1,960,500	1,961,424	.0	502	.0	502	.0	1,961,926	.0	.0	.0	53,472	04/15/2040	2.C FE
87264A-AY-1	T-MOBILE USA INC 144A 4.500% 04/15/50		05/25/2021	Tax Free Exchange		5,339,968	5,000,000	5,341,240	1,991,617	.0	(1,389)	.0	(1,389)	.0	5,339,968	.0	.0	.0	137,500	04/15/2050	2.C FE
87264A-BJ-3	T-MOBILE USA INC 144A 2.550% 02/15/31		05/25/2021	Tax Free Exchange		998,114	1,000,000	997,930	998,035	.0	.79	.0	.79	.0	998,114	.0	.0	.0	23,446	02/15/2031	2.C FE
87265C-AU-4	NORTHROP GRUMM SPACE MEDIUM TERM NOTE		04/15/2021	Maturity		3,000,000	3,000,000	3,232,500	3,006,708	.0	(6,708)	.0	(6,708)	.0	3,000,000	.0	.0	.0	140,625	04/15/2021	2.A FE
87342R-AD-6	TACO BELL FUNDING, LLC 2018-1 A21 4.318%		05/25/2021	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	162	11/25/2048	2.B FE
87407R-AC-0	TAL ADVANTAGE VII LLC 2020-1A B 3.290%		06/20/2021	Paydown		72,188	72,188	72,171	72,172	.0	.16	.0	.16	.0	72,188	.0	.0	.0	990	09/20/2045	2.B FE
87408#-AB-7	TAL INTERNATIONAL CONTAINER SENIOR SECURED NOTES 5.410% 04/30/24		04/30/2021	Redemption 100.0000		800,000	800,000	800,000	800,000	.0	.0	.0	.0	.0	800,000	.0	.0	.0	21,640	04/30/2024	2.C FE
88315L-AC-2	TEXTAINER MARINE CONTAINERS 2019-1A A		04/20/2021	Paydown		1,693,333	1,693,333	1,692,779	1,692,860	.0	473	.0	473	.0	1,693,333	.0	.0	.0	22,352	04/20/2044	1.F FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A		06/01/2021	Paydown		51,823	51,823	51,814	51,810	.0	.12	.0	.12	.0	51,823	.0	.0	.0	589	08/21/2045	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A A		06/20/2021	Paydown		53,328	53,328	53,319	.0	.0	.10	.0	.10	.0	53,328	.0	.0	.0	149	04/20/2046	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B		06/20/2021	Paydown		33,333	33,333	33,321	.0	.0	.12	.0	.12	.0	33,333	.0	.0	.0	118	04/20/2046	2.B FE
88642M-AD-2	TIDEWATER AUTO RECEIVABLES TR 2018-AA C		06/15/2021	Paydown		1,419,015	1,419,015	1,418,692	1,418,914	.0	101	.0	101	.0	1,419,015	.0	.0	.0	22,306	11/15/2024	1.D FE
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194%		06/16/2021	Paydown		53,110	53,110	53,110	53,110	.0	.0	.0	.0	.0	53,110	.0	.0	.0	1,172	10/16/2040	1.F FE
89656F-AA-4	TRINITY RAIL LEASING LP 2012-1A A1 2.266%		06/15/2021	Paydown		254,295	254,295	254,295	254,295	.0	.0	.0	.0	.0	254,295	.0	.0	.0	2,869	01/15/2043	1.F FE
89657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820%		06/17/2021	Paydown		21,296	21,296	21,286	21,287	.0	.9	.0	.9	.0	21,296	.0	.0	.0	339	04/17/2049	1.F FE
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2		06/15/2021	Paydown		2,995,483	2,995,483	2,995,483	2,995,483	.0	.0	.0	.0	.0	2,995,483	.0	.0	.0	90,224	07/15/2041	1.F FE
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300%		11/08/2021	Paydown		.0	.0	6,706	6,382	.0	(122)	.0	(122)	.0	6,260	.0	(6,260)	(6,260)	3,466	11/08/2027	1.A FE
90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.250% 02/28/51		06/29/2021	Paydown		19,182	19,182	19,181	.0	.0	.0	.0	.0	.0	19,182	.0	.0	.0	112	02/28/2051	1.F FE
90932J-AA-0	UNITED AIR 2019-2 AA PTT 2.700% 05/01/32		05/01/2021	Redemption 100.0000		72,378	72,378	72,408	72,405	.0	(1)	.0	(1)	.0	72,404	.0	(26)	(26)	977	05/01/2032	1.E FE
90933J-AA-9	UNITED AIRLINES 2016-2 B 3.650% 10/07/25		04/07/2021	Redemption 100.0000		85,648	85,648	85,648	85,648	.0	.0	.0	.0	.0	85,648	.0	.0	.0	1,563	10/07/2025	3.A FE
91529Y-AQ-9	UNUM GROUP 4.500% 03/15/25		06/29/2021	Call 112.0698		4,482,792	4,000,000	3,978,880	3,981,122	.0	2,019	.0	2,019	.0	3,983,141	.0	16,859	16,859	624,792	03/15/2025	2.C FE

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
918290-AA-5	VSE V01 Mortgage LLC 2016-A A 2.540% 07/20/33		06/01/2021	Paydown		66,473	66,473	66,467	66,404	.0	.69	.0	.69	.0	66,473	.0	.0	.0	.708	07/20/2033	1.F FE
92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		06/01/2021	Paydown		166,640	166,640	166,583	166,359	.0	.281	.0	.281	.0	166,640	.0	.0	.0	2.593	04/25/2048	1.A FE
92257L-AB-6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AFX 3.000% 05/25/47		04/01/2021	Paydown		19,204	19,204	19,199	19,168	.0	.37	.0	.37	.0	19,204	.0	.0	.0	.192	05/25/2047	1.A FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		06/01/2021	Paydown		101,926	101,926	101,917	101,843	.0	.84	.0	.84	.0	101,926	.0	.0	.0	1.445	07/25/2049	1.A FE
92343V-FM-1	VERIZON COMMUNICATIONS 144A 2.987% 10/30/56		05/05/2021	Tax Free Exchange Redemption 100.0000		2,992,166	3,000,000	2,991,990	2,991,996	.0	.171	.0	.171	.0	2,992,166	.0	.0	.0	.52,024	10/30/2056	2.A FE
92838@-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		06/30/2021			20,361	20,361	20,361	20,361	.0	.0	.0	.0	.0	20,361	.0	.0	.0	.262	10/14/2049	1.F PL
92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 2.808% 10/25/33		06/01/2021	Paydown		14,989	14,989	7,664	9,520	.0	.12	.0	.12	.0	9,532	.0	5.457	5.457	.176	10/25/2033	1.D FM
92922F-KX-5	WASHINGTON MUTUAL 2003-AR12 B1 2.469% 02/25/34		06/01/2021	Paydown		50,041	50,041	33,844	38,704	.0	.377	.0	.377	.0	39,081	.0	10.960	10.960	.492	02/25/2034	1.D FM
92940V-AA-9	WRG Debt Funding II LLC 2017-1 A 4.458% 03/15/26		06/15/2021	Paydown		697,291	697,291	697,284	697,266	.0	(.16)	.0	(.16)	.0	697,249	.0	.42	.42	.12,724	03/15/2026	1.F PL
931427-AC-2	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/44		04/26/2021	Call 118.0820		5,904,100	5,000,000	5,714,620	.0	.0	(2,961)	.0	(2,961)	.0	5,711,659	.0	(711,659)	(711,659)	1,009,433	11/18/2044	2.B FE
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		06/15/2021	Paydown		61,263	61,263	61,260	61,260	.0	.3	.0	.3	.0	61,263	.0	.0	.0	.895	09/15/2044	2.A FE
949456-AA-5	WELK RESORTS LLC 2013-A A 3.100% 03/15/29		06/15/2021	Paydown		205,142	205,142	205,114	205,130	.0	.12	.0	.12	.0	205,142	.0	.0	.0	3,108	03/15/2029	1.F FE
949456-AA-5	WELK RESORTS LLC 2015-AA A 2.790% 06/16/31																				
949458-AA-1	WELK RESORTS LLC 2015-AA A 2.790% 06/16/31		06/15/2021	Paydown		413,000	413,000	412,966	412,980	.0	.20	.0	.20	.0	413,000	.0	.0	.0	5,660	06/16/2031	1.F FE
94945P-AA-3	WELK RESORTS LLC 2017-AA A 2.820% 06/15/33																				
94945P-AA-3	WELK RESORTS LLC 2017-AA A 2.820% 06/15/33		06/15/2021	Paydown		71,364	71,364	71,357	71,359	.0	.5	.0	.5	.0	71,364	.0	.0	.0	.841	06/15/2033	1.F FE
94945P-AB-1	WELK RESORTS LLC 2017-AA B 3.410% 06/15/33																				
94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		06/10/2021	Paydown Redemption 100.0000		71,374 84,783	71,374 84,783	71,362 84,783	71,366 84,779	.0 .0	.8 .4	.0 .0	.8 .4	.0 .0	71,374 84,783	.0 .0	.0 .0	.0 .0	1,017 2,508	06/15/2033 01/10/2024	2.C FE 1.C
94978#-AJ-6	HY-VEE INC CTL 7.420% 10/05/21		04/05/2021	Redemption 100.0000		227,171	227,171	227,171	227,171	.0	.0	.0	.0	.0	227,171	.0	.0	.0	5,619	10/05/2021	2.A
94978#-JE-8	ZC AVIATION 2014 CLASS A-1 3.620% 09/15/24		06/15/2021	Redemption 100.0000		66,382	66,382	66,382	66,382	.0	.0	.0	.0	.0	66,382	.0	.0	.0	1,002	09/15/2024	3.A PL
94978#-JG-3	ZC AVIATION 2014 CLASS A-1 3.620% 10/11/24		06/11/2021	Redemption 100.0000		66,648	66,648	66,648	66,648	.0	.0	.0	.0	.0	66,648	.0	.0	.0	1,006	10/11/2024	3.A PL
949831-AA-9	WELLS FARGO MRTG BACKED SEC 2019-3 A1 3.500% 07/25/49		06/01/2021	Paydown		232,122	232,122	235,386	233,203	.0	(.1,082)	.0	(.1,082)	.0	232,122	.0	.0	.0	1,084	07/25/2049	1.D FM
94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		06/01/2021	Paydown		607,934	607,934	580,102	597,517	.0	10,416	.0	10,416	.0	607,934	.0	.0	.0	8,846	07/25/2047	1.D FM
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		06/01/2021	Paydown		171,029	171,029	174,076	171,477	.0	(.448)	.0	(.448)	.0	171,029	.0	.0	.0	1,061	04/25/2049	1.D FM
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 3.000% 06/25/50		06/01/2021	Paydown		296,281	296,281	306,003	305,342	.0	(.9,061)	.0	(.9,061)	.0	296,281	.0	.0	.0	3,547	06/25/2050	1.D FM
95058X-AD-0	WENDYS FUNDING LLC 2018-1A A21 3.573% 03/15/48		06/22/2021	Paydown		4,837,500	4,837,500	4,837,500	4,837,500	.0	.0	.0	.0	.0	4,837,500	.0	.0	.0	196,797	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC 2019-1A A21I 4.080% 06/15/49		06/15/2021	Paydown		56,250	56,250	56,250	56,250	.0	.0	.0	.0	.0	56,250	.0	.0	.0	1,148	06/15/2049	2.B FE
96033D-AA-8	WESTGATE RESORTS 2017-1A A 3.050% 12/20/30		06/01/2021	Paydown		83,411	83,411	83,310	83,276	.0	.136	.0	.136	.0	83,411	.0	.0	.0	1,049	12/20/2030	1.A FE
96033D-AB-6	WESTGATE RESORTS 2017-1A B 4.050% 12/20/30		06/01/2021	Paydown		41,706	41,706	41,644	41,616	.0	.90	.0	.90	.0	41,706	.0	.0	.0	.697	12/20/2030	1.E FE
96033W-AB-4	WESTGATE RESORTS 2018-1A B 3.580% 12/20/31		06/01/2021	Paydown		161,424	161,424	160,617	160,925	.0	.499	.0	.499	.0	161,424	.0	.0	.0	2,395	12/20/2031	1.D FE

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										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
96033W-AC-2	WESTGATE RESORTS 2018-1A C 4.100% 12/20/31		06/01/2021	Paydown		184,485	184,485	184,132	184,096	.0	389	.0	389	.0	184,485	.0	.0	.0	3,135	12/20/2031	2.A FE
96042F-AE-4	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A C 3.500% 01/16/24		04/15/2021	Paydown		90,478	90,478	90,461	90,474	.0	.4	.0	.4	.0	90,478	.0	.0	.0	1,056	01/16/2024	1.A FE
96042F-AF-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D 4.000% 01/16/24		06/15/2021	Paydown		1,422,886	1,422,886	1,422,731	1,422,813	.0	.73	.0	.73	.0	1,422,886	.0	.0	.0	23,453	01/16/2024	1.B FE
96042N-AL-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D 3.410% 05/15/23		06/15/2021	Paydown		1,954,202	1,954,202	1,953,850	1,954,085	.0	117	.0	117	.0	1,954,202	.0	.0	.0	27,241	05/15/2023	1.D FE
97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43		06/15/2021	Paydown		46,570	46,570	46,568	46,568	.0	.2	.0	.2	.0	46,570	.0	.0	.0	847	09/15/2043	1.F FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		06/15/2021	Paydown		33,032	33,032	33,031	33,031	.0	.1	.0	.1	.0	33,032	.0	.0	.0	444	03/15/2045	1.F FE
97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		06/15/2021	Paydown		4,555	4,555	4,555	.0	.0	.0	.0	.0	.0	4,555	.0	.0	.0	11	05/15/2046	1.F FE
974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841% 12/05/50		06/05/2021	Paydown		6,250	6,250	6,250	6,250	.0	.0	.0	.0	.0	6,250	.0	.0	.0	106	12/05/2050	2.B FE
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.851% 06/27/44		06/01/2021	Paydown		55,362	55,362	57,230	55,540	.0	(18)	.0	(18)	.0	55,522	.0	(160)	(160)	926	06/27/2044	1.D FM
97652T-AD-5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45		06/01/2021	Paydown		142,164	142,164	145,297	142,323	.0	(158)	.0	(158)	.0	142,164	.0	.0	.0	1,977	01/20/2045	1.D FM
009088-AA-3	AIR CANADA 2015-2AA 3.750% 12/15/27	A	06/15/2021	Redemption 100.0000		168,775	168,775	168,437	168,508	.0	22	.0	22	.0	168,529	.0	245	245	3,165	12/15/2027	1.G FE
009088-AB-1	AIR CANADA 2015-2A 4.125% 12/15/27	A	06/15/2021	Redemption 100.0000		48,221	48,221	48,221	48,221	.0	.0	.0	.0	.0	48,221	.0	.0	.0	995	12/15/2027	2.B FE
09784Y-AA-6	BONAVISTA ENERGY CORPORATION 8.000% 08/11/25	A	05/11/2021	Seaport Group		1,679,900	1,679,900	1,671,668	1,672,197	.0	517	.0	517	.0	1,672,714	.0	7,186	7,186	68,316	08/11/2025	6.Z
09784Y-AC-2	BONAVISTA ENERGY CORPORATION PIK CONVERTIBLE 10.000% 08/11/35	A	05/11/2021	Seaport Group		904,480	904,480	882,420	1,079,607	.0	.0	197,188	(197,188)	.0	882,420	.0	22,060	22,060	754	08/11/2035	6.Z
67077M-AD-0	NUTRIEN LTD 3.000% 04/01/25	A	04/05/2021	J.P Morgan & Co		2,121,720	2,000,000	1,991,516	1,994,629	.0	313	.0	313	.0	1,994,942	.0	126,778	126,778	31,000	04/01/2025	2.B FE
67077M-AE-8	NUTRIEN LTD 4.000% 12/15/26	A	04/05/2021	Mesirow Financial		3,910,900	3,500,000	3,470,320	3,478,645	.0	841	.0	841	.0	3,479,487	.0	431,413	431,413	43,556	12/15/2026	2.B FE
04016L-AE-7	ARES CLO LTD 2017-42A B2 3.740% 01/22/28	D	04/22/2021	Paydown		3,700,000	3,700,000	3,700,000	3,700,000	.0	.0	.0	.0	.0	3,700,000	.0	.0	.0	69,190	01/22/2028	1.C FE
05070F-B*-0	AUCKLAND INTERNATIONAL AIRPORT LTD SENIOR NOTE 3.610% 11/25/26	D	06/25/2021	Redemption 100.0000		2,224,394	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	266,310	11/25/2026	1.G FE
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	06/30/2021	Redemption 100.0000		78,750	78,750	78,750	78,750	.0	.0	.0	.0	.0	78,750	.0	.0	.0	2,658	06/30/2035	2.C FE
12622N-AB-8	CNPC HK OVERSEAS CAPITAL 144A 4.500% 04/28/21	D	04/28/2021	Maturity		1,000,000	1,000,000	984,190	999,372	.0	628	.0	628	.0	1,000,000	.0	.0	.0	22,500	04/28/2021	1.F FE
12807C-AA-1	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D	06/25/2021	Paydown		85,000	85,000	84,981	84,982	.0	18	.0	18	.0	85,000	.0	.0	.0	786	09/25/2045	1.F FE
200447-A@-9	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 5.460% 06/26/38	D	06/26/2021	Redemption 100.0000		200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	5,460	06/26/2038	2.B
26824K-AA-2	EADS FINANCE B.V. 144A 2.700% 04/17/23	D	06/11/2021	Call 104.3470		2,086,940	2,000,000	1,918,920	1,973,826	.0	4,893	.0	4,893	.0	1,978,719	.0	21,281	21,281	122,040	04/17/2023	1.F FE
35177P-AW-7	FRANCE TELECOM 4.125% 09/14/21	D	04/01/2021	Various		5,593,005	5,500,000	5,537,275	5,503,994	.0	(1,402)	.0	(1,402)	.0	5,502,592	.0	(2,592)	(2,592)	217,156	09/14/2021	2.A FE
38177E-AA-4	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 A 4.722% 10/20/27	D	06/17/2021	Paydown		6,000,000	6,000,000	5,999,221	5,999,783	.0	217	.0	217	.0	6,000,000	.0	.0	.0	186,519	10/20/2027	1.F FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	04/15/2021	Redemption 100.0000		163,198	163,198	163,198	163,198	.0	.0	.0	.0	.0	163,198	.0	.0	.0	4,272	04/15/2026	2.B FE
46617E-AU-1	JFIN CLO Ltd 2014-1A B2R 3.138% 04/21/25	D	04/20/2021	Paydown		2,276,529	2,276,529	2,276,529	2,276,529	.0	.0	.0	.0	.0	2,276,529	.0	.0	.0	35,719	04/21/2025	1.A FE
55819M-AL-0	MADISON PARK FUNDING LTD 2019-35A A2B CLO 4.060% 04/20/31	D	04/20/2021	Paydown		3,500,000	3,500,000	3,500,000	3,500,000	.0	.0	.0	.0	.0	3,500,000	.0	.0	.0	71,050	04/20/2031	1.A FE
64132J-AE-5	NEUBERGER BERMAN CLO LTD 2019-31A A2B 4.180% 04/20/31	D	04/20/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	.0	.0	.0	.0	.0	4,000,000	.0	.0	.0	83,600	04/20/2031	1.A FE
67573C-AN-9	OCTAGON INVESTMENT PARTNERS 32 2017-1A B2R 2.201% 07/15/29	D	04/15/2021	Paydown		5,250,000	5,250,000	5,250,000	5,250,000	.0	.0	.0	.0	.0	5,250,000	.0	.0	.0	51,675	07/15/2029	1.C FE

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784309-AA-4	S-JETS Limited 2017-1 A 3.967% 08/15/42 SHACKLETON CLO LTD 2015-7RA A2 4.048%	D	06/15/2021	Paydown		180,262	180,262	180,261	180,258	0	4	0	4	0	180,262	0	0	0	2,931	08/15/2042	2.B FE
81883A-AJ-8	07/15/31 SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR	D	05/04/2021	Paydown Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	223,764	07/15/2031	1.A FE
83363R-AA-5	SECURED BOND 6.223% 12/15/26	C	06/15/2021	Paydown		4,688	4,688	4,820	4,726	0	(5)	0	(5)	0	4,722	0	(34)	(34)	146	12/15/2026	2.A FE
83368R-AA-0	SOCIETE GENERALE 144A 5.200% 04/15/21	D	04/15/2021	Maturity		3,000,000	3,000,000	2,999,670	2,999,997	0	3	0	3	0	3,000,000	0	0	0	78,000	04/15/2021	1.F FE
86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	D	06/15/2021	Paydown		66,955	66,955	66,952	66,952	0	3	0	3	0	66,955	0	0	0	1,026	02/15/2045	1.G FE
87124V-AF-6	SYDNEY AIRPORT FINANCE 144A 3.625% 04/28/26	D	06/29/2021	Citi Global Markets Inc. Redemption 100.0000		1,085,220	1,000,000	1,049,420	1,040,355	0	(3,683)	0	(3,683)	0	1,036,672	0	48,548	48,548	24,368	04/28/2026	2.A FE
89675*-AP-2	TRITON CONTAINER INVEST LLC SERIES A-2 6.600% 04/30/22	D	04/30/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,000	04/30/2022	2.C FE
89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125%	C	06/15/2021	Paydown		91,445	91,445	89,959	90,700	0	745	0	745	0	91,445	0	0	0	1,829	12/13/2048	2.A FE
92915U-AF-1	VOYA CLO LTD 2017-2A A2B 3.780% 06/07/30	D	04/15/2021	Paydown		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	122,850	06/07/2030	1.C FE
98088R-AF-8	WOOLWORTHS LIMITED 144A 4.550% 04/12/21	D	04/12/2021	Maturity		2,000,000	2,000,000	1,999,530	1,999,984	0	16	0	16	0	2,000,000	0	0	0	45,500	04/12/2021	2.B FE
H4777*-AA-3	SBM DEEP PANUKE SA SNR SEC NOTES 3.500% 12/15/21	D	04/09/2021	Redemption 100.0000		930,000	930,000	930,000	930,000	0	0	0	0	0	930,000	0	0	0	10,308	12/15/2021	3.A PL
P7077R-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000%	D	06/30/2021	Redemption 100.0000		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	3,063	11/30/2033	3.C PL
W2469*-AC-9	ELEKTA AB SERIES B 5.110% 05/04/21	D	05/04/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,550	05/04/2021	2.C PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						290,682,266	284,805,554	286,766,099	274,126,007	1,290	(109,699)	197,346	(305,755)	0	285,694,877	0	2,124,643	2,124,643	9,094,539	XXX	XXX
8399997. Total - Bonds - Part 4						343,501,543	337,624,831	340,357,491	327,065,432	1,290	(254,163)	197,346	(450,219)	0	338,528,313	0	2,110,484	2,110,484	10,189,464	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						343,501,543	337,624,831	340,357,491	327,065,432	1,290	(254,163)	197,346	(450,219)	0	338,528,313	0	2,110,484	2,110,484	10,189,464	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
58933Y-10-5	MERCK & COMPANY		06/03/2021	Spin Off	0.000	28,260		28,260	0	0	0	0	0	0	28,260	0	0	0	0		
68622V-10-6	ORGANON & CO		06/22/2021	Various	782,000	26,511		28,260	0	0	0	0	0	0	28,260	0	(1,749)	(1,749)	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						54,771	XXX	56,520	0	0	0	0	0	0	56,520	0	(1,749)	(1,749)	0	XXX	XXX
000000-00-0	FEDERAL HOME LOAN BANK - CINTI		06/21/2021	Direct	1,804,000	180,400		180,400	180,400	0	0	0	0	0	180,400	0	0	0	1,797		
09784Y-40-5	BONAVISTA ENERGY CORPORATION COMMON STOCK	A	05/11/2021	Seaport Group	533,701.000	1,777,224		1,439,193	1,718,517	(279,324)	0	0	(279,324)	0	1,439,193	0	338,031	338,031	0		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,957,624	XXX	1,619,593	1,898,917	(279,324)	0	0	(279,324)	0	1,619,593	0	338,031	338,031	1,797	XXX	XXX
9799997. Total - Common Stocks - Part 4						2,012,395	XXX	1,676,113	1,898,917	(279,324)	0	0	(279,324)	0	1,676,113	0	336,282	336,282	1,797	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,012,395	XXX	1,676,113	1,898,917	(279,324)	0	0	(279,324)	0	1,676,113	0	336,282	336,282	1,797	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,012,395	XXX	1,676,113	1,898,917	(279,324)	0	0	(279,324)	0	1,676,113	0	336,282	336,282	1,797	XXX	XXX
9999999 - Totals						345,513,938	XXX	342,033,604	328,964,349	(278,034)	(254,163)	197,346	(729,543)	0	340,204,426	0	2,446,766	2,446,766	10,191,261	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RUSSELL 2000 7/14/2021 Strike @ 1428.26	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	5,650	8,069,098	1,428.2600	.896,477	0	3,371,364		3,371,364	989,224	0	0	0	0	0/0	
4642LS122																						
RUSSELL 2000 8/13/2021 Strike @ 1577.88	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	4,240	6,690,716	1,577.8800	.710,762	0	2,153,965		2,153,965	838,817	0	0	0	0	0/0	
4642LS123																						
RUSSELL 2000 9/14/2021 Strike @ 1536.97	Fixed Index Annuities	Exhibit 5	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	5,840	8,976,535	1,536.9700	.909,942	0	1,056,352		1,056,352	.70,514	0	0	0	0	0/0	
4642LS124																						
RUSSELL 2000 10/14/2021 Strike @ 1621.651	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	4,433	7,188,876	1,621.6510	.701,044	0	2,593,958		2,593,958	1,086,882	0	0	0	0	0/0	
4642LS125																						
RUSSELL 2000 11/12/2021 Strike @ 1744.042	Fixed Index Annuities	Exhibit 5	Equity/Index.	BNP Paribas	KVQR4N79VEI8JPSK1K14	11/13/2020	11/12/2021	4,444	7,749,825	1,744.0420	.726,934	0	2,265,440		2,265,440	1,100,202	0	0	0	0	0/0	
4642LS126																						
RUSSELL 2000 12/14/2021 Strike @ 1913.856	Fixed Index Annuities	Exhibit 5	Equity/Index.	BNP Paribas	KVQR4N79VEI8JPSK1K14	12/14/2020	12/14/2021	3,324	6,361,734	1,913.8560	.646,638	0	1,240,355		1,240,355	.730,587	0	0	0	0	0/0	
4642LS127																						
RUSSELL 2000 1/14/2022 Strike @ 2155.349	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022	5,421	11,684,858	2,155.3490	0	1,139,791	.838,630		.838,630	(.301,161)	0	0	0	0	0/0	
4642LS128																						
RUSSELL 2000 2/14/2022 Strike @ 2289.357	Fixed Index Annuities	Exhibit 5	Equity/Index.	BNP Paribas	KVQR4N79VEI8JPSK1K14	02/12/2021	02/14/2022	13,608	31,152,906	2,289.3570	0	3,105,394	.873,099		.873,099	(2,232,295)	0	0	0	0	0/0	
4642LS129																						
RUSSELL 2000 3/14/2022 Strike @ 2352.789	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	11,222	26,402,433	2,352.7890	0	2,599,441	.466,539		.466,539	(2,132,902)	0	0	0	0	0/0	
4642LS130																						
RUSSELL 2000 4/14/2022 Strike @ 2247.717	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	9,516	21,389,725	2,247.7170	0	1,883,239	1,074,015		1,074,015	(.809,225)	0	0	0	0	0/0	
4642LS131																						
RUSSELL 2000 5/13/2022 Strike @ 2224.63	Fixed Index Annuities	Exhibit 5	Equity/Index.	BNP Paribas	KVQR4N79VEI8JPSK1K14	05/14/2021	05/13/2022	2,956	6,576,006	2,224.6300	0	.557,017	.432,109		.432,109	(.124,908)	0	0	0	0	0/0	
4642LS132																						
RUSSELL 2000 6/14/2022 Strike @ 2326.145	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	3,943	9,172,455	2,326.1450	0	.744,012	.375,907		.375,907	(.368,105)	0	0	0	0	0/0	
4642LS133																						
S&P 500 7/14/2021 Strike @ 3197.52	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	9,869	31,555,494	3,197.5200	3,067,504	0	10,837,607		10,837,607	4,621,361	0	0	0	0	0/0	
7846LS163																						
S&P 500 8/13/2021 Strike @ 3372.85	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	10,651	35,924,192	3,372.8500	2,935,009	0	9,835,369		9,835,369	4,521,503	0	0	0	0	0/0	
7846LS165																						
S&P 500 9/14/2021 Strike @ 3383.54	Fixed Index Annuities	Exhibit 5	Equity/Index.	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	14,012	47,409,892	3,383.5400	3,082,623	0	12,822,419		12,822,419	5,790,834	0	0	0	0	0/0	
7846LS167																						
S&P 500 10/14/2021 Strike @ 3488.67	Fixed Index Annuities	Exhibit 5	Equity/Index.	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	7,578	26,438,676	3,488.6700	2,138,014	0	6,210,114		6,210,114	2,907,004	0	0	0	0	0/0	
7846LS169																						
S&P 500 11/12/2021 Strike @ 3585.15	Fixed Index Annuities	Exhibit 5	Equity/Index.	BNP Paribas	KVQR4N79VEI8JPSK1K14	11/13/2020	11/12/2021	7,439	26,669,178	3,585.1500	2,981,241	0	5,482,146		5,482,146	2,667,801	0	0	0	0	0/0	
7846LS171																						
S&P 500 12/14/2021 Strike @ 3647.49	Fixed Index Annuities	Exhibit 5	Equity/Index.	BNP Paribas	KVQR4N79VEI8JPSK1K14	12/14/2020	12/14/2021	6,587	24,025,834	3,647.4900	1,895,711	0	4,534,124		4,534,124	2,247,932	0	0	0	0	0/0	
7846LS173																						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 1/14/2022 Strike @ 3795.54 7846LS175	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022	10,160	38,564,432	3,795.5400	0	3,026,477	0	5,818,485	5,818,485	2,792,008	0	0	0	0	0	0/0
S&P 500 2/14/2022 Strike @ 3934.83 7846LS178	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	02/12/2021	02/14/2022	25,506	100,360,357	3,934.8300	0	5,313,024	0	12,006,017	12,006,017	6,692,994	0	0	0	0	0	0/0
S&P 500 3/14/2022 Strike @ 3943.34 7846LS179	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	32,796	129,326,094	3,943.3400	0	10,138,540	0	15,655,310	15,655,310	5,516,771	0	0	0	0	0	0/0
S&P 500 4/14/2022 Strike @ 4124.66 7846LS182	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	26,811	110,587,208	4,124.6600	0	7,584,077	0	9,575,585	9,575,585	1,991,508	0	0	0	0	0	0/0
S&P 500 5/13/2022 Strike @ 4173.85 7846LS183	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	05/14/2021	05/13/2022	10,328	43,108,525	4,173.8500	0	2,949,420	0	3,483,070	3,483,070	533,650	0	0	0	0	0	0/0
S&P 500 6/14/2022 Strike @ 4255.15 7846LS187	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	8,790	37,402,258	4,255.1500	0	2,443,574	0	2,623,920	2,623,920	180,346	0	0	0	0	0	0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 174.1576 BX1IGS025	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	07/13/2018	07/14/2021	10,547	1,836,783	174.1576	85,383	0	198,757	198,757	4,843	4,843	0	0	0	0	0	0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BX1IGS026	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	08/15/2018	08/13/2021	5,825	1,007,292	172.9247	46,979	0	117,049	117,049	2,720	2,720	0	0	0	0	0	0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 172.9247 BX1IGS027	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	08/15/2018	08/13/2021	1,905	329,456	172.9247	15,366	0	38,283	38,283	890	890	0	0	0	0	0	0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 173.2475 BX1IGS030	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	09/18/2018	09/14/2021	11,593	2,008,498	173.2475	93,581	0	229,408	229,408	4,832	4,832	0	0	0	0	0	0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 168.2026 BX1IGS032	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	10/15/2018	10/14/2021	4,288	721,229	168.2026	33,402	0	106,525	106,525	2,394	2,394	0	0	0	0	0	0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 167.5568 BX1IGS034	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	01/16/2019	01/14/2022	543	90,973	167.5568	4,257	0	13,867	13,867	284	284	0	0	0	0	0	0/0
BARCLAYS CUSTOM 11/14/2022 Strike @ 189.9725 BX1IGS042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	11/14/2019	11/14/2022	3,054	580,210	189.9725	27,854	0	22,257	22,257	(2,172)	(2,172)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 12/14/2022 Strike @ 191.6586 BX1IGS044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	12/16/2019	12/14/2022	1,910	366,108	191.6586	17,536	0	12,414	12,414	(1,421)	(1,421)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 1/13/2023 Strike @ 193.5362 BX1IGS046	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	01/16/2020	01/13/2023	5,713	1,105,630	193.5362	53,072	0	32,574	32,574	(4,377)	(4,377)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 2/14/2023 Strike @ 197.192 BX1IGS048	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	02/14/2020	02/14/2023	5,714	1,126,796	197.1920	54,285	0	24,545	24,545	(4,443)	(4,443)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 3/14/2023 Strike @ 184.111 BX1IGS050	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	03/16/2020	03/14/2023	2,279	419,504	184.1110	20,735	0	26,214	26,214	(945)	(945)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 4/14/2023 Strike @ 184.9172 BX1IGS052	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	04/15/2020	04/14/2023	8,399	1,553,134	184.9172	77,020	0	92,923	92,923	(3,694)	(3,694)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 5/12/2023 Strike @ 185.042 BX1IGS054	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWWI3W1BK2824319	05/14/2020	05/12/2023	4,306	796,761	185.0420	39,614	0	47,744	47,744	(1,880)	(1,880)	0	0	0	0	0	0/0

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 6/14/2023 Strike @ 185.5466 BX1IGS056	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..06/12/2020	..06/14/2023	.....7,773	.....1,442,180	.....185.5466	.....71,663	.....0	.....0	.....84,433		.....84,433	.....(3,511)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 7/14/2021 Strike @ 187.178 BX1IGS057	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..07/14/2020	..07/14/2021	.....17,390	.....3,255,007	.....187.1780	.....88,167	.....0	.....0	.....102,811		.....102,811	.....(25,344)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 7/14/2023 Strike @ 187.178 BX1IGS058	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..07/14/2020	..07/14/2023	.....6,441	.....1,205,623	.....187.1780	.....59,902	.....0	.....0	.....63,945		.....63,945	.....(3,266)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 8/13/2021 Strike @ 187.8526 BX1IGS059	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..08/14/2020	..08/13/2021	.....17,316	.....3,252,882	.....187.8526	.....87,793	.....0	.....0	.....99,886		.....99,886	.....(23,351)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 187.8526 BX1IGS060	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..08/14/2020	..08/14/2023	.....3,564	.....669,554	.....187.8526	.....33,219	.....0	.....0	.....34,344		.....34,344	.....(1,847)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 9/14/2021 Strike @ 188.907 BX1IGS061	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..09/14/2020	..09/14/2021	.....26,154	.....4,940,659	.....188.9070	.....133,908	.....0	.....0	.....138,953		.....138,953	.....(34,682)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BX1IGS062	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..09/14/2020	..09/14/2023	.....12,786	.....2,415,444	.....188.9070	.....120,064	.....0	.....0	.....116,783		.....116,783	.....(7,013)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BX1IGS063	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..09/14/2020	..09/14/2023	.....1,772	.....334,787	.....188.9070	.....16,677	.....0	.....0	.....16,187		.....16,187	.....(972)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 10/14/2021 Strike @ 188.96 BX1IGS064	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..10/14/2020	..10/14/2021	.....13,271	.....2,507,703	.....188.9600	.....67,948	.....0	.....0	.....73,977		.....73,977	.....(16,041)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 10/13/2023 Strike @ 188.96 BX1IGS065	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..10/14/2020	..10/13/2023	.....11,275	.....2,130,537	.....188.9600	.....105,647	.....0	.....0	.....103,917		.....103,917	.....(5,968)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 11/12/2021 Strike @ 189.9306 BX1IGS066	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..11/13/2020	..11/12/2021	.....3,191	.....606,146	.....189.9306	.....16,436	.....0	.....0	.....16,545		.....16,545	.....(3,844)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 11/14/2023 Strike @ 189.9306 BX1IGS067	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..11/13/2020	..11/14/2023	.....6,523	.....1,238,832	.....189.9306	.....61,573	.....0	.....0	.....57,316		.....57,316	.....(3,625)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 12/14/2023 Strike @ 191.5716 BX1IGS068	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..12/15/2020	..12/14/2023	.....14,051	.....2,691,788	.....191.5716	.....133,485	.....0	.....0	.....112,966		.....112,966	.....(8,020)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 12/14/2021 Strike @ 191.5716 BX1IGS069	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..12/15/2020	..12/14/2021	.....6,467	.....1,238,884	.....191.5716	.....33,563	.....0	.....0	.....28,765		.....28,765	.....(7,885)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 1/14/2022 Strike @ 191.9166 BX1IGS070	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..01/13/2021	..01/14/2022	.....8,593	.....1,649,226	.....191.9166	.....0	.....44,686	.....0	.....38,632		.....38,632	.....(6,054)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 1/12/2024 Strike @ 191.9166 BX1IGS071	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..01/13/2021	..01/12/2024	.....31,493	.....6,043,997	.....191.9166	.....0	.....299,812	.....0	.....250,771		.....250,771	.....(49,041)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 2/14/2022 Strike @ 192.9936 BX1IGS072	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..02/16/2021	..02/14/2022	.....35,581	.....6,866,948	.....192.9936	.....0	.....186,801	.....0	.....147,128		.....147,128	.....(39,673)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 2/14/2024 Strike @ 192.9936 BX1IGS073	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..02/16/2021	..02/14/2024	.....145,723	.....28,123,668	.....192.9936	.....0	.....1,394,572	.....0	.....1,100,299		.....1,100,299	.....(294,274)	.....0	.....0	.....0	.....0	.....0	.....0/0
BARCLAYS CUSTOM 3/14/2022 Strike @ 188.859 BX1IGS074	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XWWW13W1BK2824319	..03/11/2021	..03/14/2022	.....15,090	.....2,849,835	.....188.8590	.....0	.....77,410	.....0	.....100,412		.....100,412	.....23,001	.....0	.....0	.....0	.....0	.....0	.....0/0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BX11G8075 BARCLAYS CUSTOM	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	03/11/2021	03/14/2024	143,459	27,093,470	188.8590	0	1,339,904	0	1,404,030	1,404,030	64,126	0	0	0	0	0	0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BX11G8076 BARCLAYS CUSTOM	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	04/13/2021	04/12/2024	60,623	11,552,473	190.5616	0	569,859	0	543,112	543,112	(26,747)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 4/14/2022 Strike @ 190.5616 BX11G8077 BARCLAYS CUSTOM	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	04/13/2021	04/14/2022	9,737	1,855,548	190.5616	0	50,342	0	56,667	56,667	6,325	0	0	0	0	0	0/0
BARCLAYS CUSTOM 5/13/2022 Strike @ 190.5596 BX11G8078 BARCLAYS CUSTOM	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	05/13/2021	05/13/2022	7,538	1,436,478	190.5596	0	38,897	0	45,193	45,193	6,296	0	0	0	0	0	0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BX11G8079 BARCLAYS CUSTOM	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	05/13/2021	05/14/2024	16,021	3,052,993	190.5596	0	150,759	0	145,110	145,110	(5,649)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 6/14/2022 Strike @ 193.785 BX11G8080 BARCLAYS CUSTOM	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	06/11/2021	06/14/2022	18,961	3,674,431	193.7850	0	100,306	0	85,228	85,228	(15,078)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BX11G8081 SWIPTION 3Y IR U/L 12/29/23 TO 12/29/33 SWPTNS036 Tenor: 1099 days SD:12/23/2020 ED:12/27/2023	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	06/11/2021	06/14/2024	4,948	958,813	193.7850	0	47,549	0	37,472	37,472	(10,076)	0	0	0	0	0	0/0
	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Merr	EYKN6VOZCB8VD91ULB80	12/23/2020	12/27/2023	0	1,800,000,000	1.0000	43,013,746	0	23,000,613		23,000,613	(22,158,273)	0	0	0	0	0	0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										65,304,774	45,784,903	0	144,593,953	XXX	144,593,953	16,657,888	0	0	0	0	XXX	XXX
FTSE 100 10/15/2021 Strike @ 5798 504240808 S&P 500 7/14/2021 Strike @ 3197.52	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNXQJLX3X63JN86	10/15/2020	10/15/2021	2,750	15,944,500	5,798.0000	1,457,665	0	97,000		97,000	(637,947)	0	0	0	0	0	0/0
78462S117 S&P 500 8/13/2021 Strike @ 3373.43	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	07/14/2020	07/14/2021	28,147	89,999,988	3,197.5200	9,179,999	0	2,665		2,665	(2,556,261)	0	0	0	0	0	0/0
78462S118 S&P 500 9/13/2021 Strike @ 3340.97	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	08/13/2020	08/13/2021	30,236	102,000,008	3,373.4300	9,465,601	0	119,752		119,752	(4,055,893)	0	0	0	0	0	0/0
78462S119 S&P 500 10/12/2021 Strike @ 3534.22	Variable Annuities	Exhibit 5	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/11/2020	09/13/2021	28,136	94,001,532	3,340.9700	9,390,600	0	278,863		278,863	(4,036,873)	0	0	0	0	0	0/0
78462S120 S&P 500 11/12/2021 Strike @ 3400.97	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital	AC28XWWW13W1BK2824319	10/12/2020	10/12/2021	37,632	133,000,014	3,534.2200	12,342,399	0	926,972		926,972	(6,950,229)	0	0	0	0	0	0/0
78462S121 S&P 500 12/10/2021 Strike @ 3400.97	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/26/2020	11/12/2021	35,149	119,539,198	3,400.9700	12,300,583	0	1,010,156		1,010,156	(5,671,883)	0	0	0	0	0	0/0
78462S122 S&P 500 1/13/2022 Strike @ 3819	Variable Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	10/26/2020	12/10/2021	34,150	116,143,194	3,400.9700	12,322,793	0	1,285,631		1,285,631	(5,625,608)	0	0	0	0	0	0/0
78462S124 S&P 500 2/16/2022 Strike @ 3939.42	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNXQJLX3X63JN86	01/13/2021	01/13/2022	36,747	140,336,793	3,819.0000	0	12,236,383	0	3,448,107	3,448,107	(8,788,275)	0	0	0	0	0	0/0
78462S125 S&P 500 3/17/2022 Strike @ 3967.559	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse	ANGGYXNXQJLX3X63JN86	02/16/2021	02/16/2022	33,096	130,380,896	3,939.4200	0	12,086,309	0	4,470,938	4,470,938	(7,615,372)	0	0	0	0	0	0/0
78462S126	Variable Annuities	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6VOZCB8VD91ULB80	03/17/2021	03/17/2022	34,933	138,599,968	3,967.5590	0	12,085,920	0	5,503,204	5,503,204	(6,582,716)	0	0	0	0	0	0/0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 4/20/2022 Strike @ 4131.78 78462S127	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANG6YXNXQJLX3X63JN86	04/20/2021	04/20/2022	30,299	125,190,124	4,131.7800	0	9,896,281	0	6,627,711		6,627,711	(3,268,571)	0	0	0	0	0/0	
S&P 500 5/17/2022 Strike @ 4152.79 78462S128	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWV13W1BK2824319	05/17/2021	05/17/2022	18,340	76,163,497	4,152.7900	0	6,089,280	0	4,395,537		4,395,537	(1,693,743)	0	0	0	0	0/0	
S&P 500 5/17/2022 Strike @ 3322.24 78462S129	Variable Annuities	Exhibit 5	Equity/Index	Barclays Capital AC28XWV13W1BK2824319	05/17/2021	05/17/2022	18,505	61,479,280	3,322.2400	0	2,290,095	0	1,519,957		1,519,957	(770,138)	0	0	0	0	0/0	
S&P 500 6/15/2022 Strike @ 4246.59 78462S130	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/15/2021	06/15/2022	19,264	81,805,036	4,246.5900	0	6,116,563	0	5,570,848		5,570,848	(545,715)	0	0	0	0	0/0	
S&P 500 6/15/2022 Strike @ 3397.272 78462S131	Variable Annuities	Exhibit 5	Equity/Index	BNP Paribas KVQR4N79VEW8JPSK1K14	06/15/2021	06/15/2022	19,643	66,733,905	3,397.2720	0	2,203,887	0	1,969,217		1,969,217	(234,671)	0	0	0	0	0/0	
S&P 500 07/30/2021 Strike @ 1257.60 78462F574	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 815DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,293	1,257.6000	75,313	0	0	1		1	(705)	0	0	0	0	0/0	
S&P 500 08/31/2021 Strike @ 1257.60 78462F575	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 815DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,445	1,257.6000	83,041	0	0	10		10	(941)	0	0	0	0	0/0	
S&P 500 09/30/2021 Strike @ 1257.60 78462F576	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 815DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,366	1,257.6000	42,517	0	0	19		19	(550)	0	0	0	0	0/0	
S&P 500 10/29/2021 Strike @ 1257.60 78462F577	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 815DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,354	1,257.6000	78,819	0	0	115		115	(1,053)	0	0	0	0	0/0	
S&P 500 11/30/2021 Strike @ 1257.60 78462F578	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 815DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,536	1,257.6000	88,085	0	0	261		261	(1,181)	0	0	0	0	0/0	
S&P 500 12/31/2021 Strike @ 1257.60 78462F579	Variable Annuities	Exhibit 5	Equity/Index	JP Morgan & Company 815DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,179	1,257.6000	194,165	0	0	845		845	(2,604)	0	0	0	0	0/0	
EURO STOXX 50 10/15/2021 Strike @ 3182 784630808	Variable Annuities	Exhibit 5	Equity/Index	Credit Suisse ANG6YXNXQJLX3X63JN86	10/15/2020	10/15/2021	5,400	17,182,800	3,182.0000	1,634,202	0	0	91,944		91,944	(685,971)	0	0	0	0	0/0	
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options										68,655,782	63,004,718	0	37,319,752	XXX	37,319,752	(59,726,898)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										133,960,556	108,789,621	0	181,913,705	XXX	181,913,705	(43,069,010)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										65,304,774	45,784,903	0	144,593,953	XXX	144,593,953	16,657,888	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										68,655,782	63,004,718	0	37,319,752	XXX	37,319,752	(59,726,898)	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										133,960,556	108,789,621	0	181,913,705	XXX	181,913,705	(43,069,010)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
RUSSELL 2000 7/14/2021 Strike @ 1501.1013 4642S122	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	07/14/2020	07/14/2021	5,650	8,480,622	1,501.1013	682,646	0	0	(2,959,871)		(2,959,871)	(982,945)	0	0	0	0	0/0	
RUSSELL 2000 8/13/2021 Strike @ 1658.5097 4642S123	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo KB1H1DSPRFMYMCJFXT09	08/14/2020	08/13/2021	4,240	7,032,612	1,658.5097	539,479	0	0	(1,812,137)		(1,812,137)	(812,336)	0	0	0	0	0/0	

SCHEDULE DB - PART A - SECTION 1

E06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 9/14/2021 Strike @ 1619.2	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPGFNF3BB653	09/14/2020	09/14/2021	5,840	9,456,792	1,619.2000	.662,189	.0	(576,192)		(576,192)	(38,462)	.0	.0	.0	.0	.0	0/0
4642SS124	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	4,433	7,551,915	1,703.5444	.520,603	.0	(2,231,074)		(2,231,074)	(1,043,732)	.0	.0	.0	.0	.0	0/0
RUSSELL 2000 10/14/2021 Strike @ 1703.5444	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	11/13/2020	11/12/2021	4,444	8,148,941	1,833.8602	.524,663	.0	(1,866,731)		(1,866,731)	(1,013,560)	.0	.0	.0	.0	.0	0/0
4642SS125	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	12/14/2020	12/14/2021	3,324	6,671,550	2,007.0608	.491,412	.0	(934,458)		(934,458)	(602,365)	.0	.0	.0	.0	.0	0/0
RUSSELL 2000 11/12/2021 Strike @ 1833.86	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022	5,421	12,255,079	2,260.5300	.0	(862,860)		(384,653)		(384,653)	478,208	.0	.0	.0	.0	0/0
4642SS126	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	02/12/2021	02/14/2022	13,608	32,648,246	2,399.2461	.0	(2,370,186)		(236,668)		(236,668)	2,133,518	.0	.0	.0	.0	0/0
RUSSELL 2000 12/14/2021 Strike @ 2007.06	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	11,222	27,685,591	2,467.1345	.0	(1,968,422)		(127,055)		(127,055)	1,841,367	.0	.0	.0	.0	0/0
RUSSELL 2000 1/14/2022 Strike @ 2260.53	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	9,516	22,474,184	2,361.6763	.0	(1,367,747)		(486,524)		(486,524)	881,223	.0	.0	.0	.0	0/0
4642SS128	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	05/14/2021	05/13/2022	2,956	6,908,752	2,337.1963	.0	(397,878)		(231,319)		(231,319)	166,558	.0	.0	.0	.0	0/0
RUSSELL 2000 2/14/2022 Strike @ 2399.246136	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	3,943	9,627,409	2,441.5218	.0	(525,708)		(185,533)		(185,533)	340,175	.0	.0	.0	.0	0/0
4642SS129	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	9,869	33,092,246	3,353.2392	.2,187,106	.0	(9,301,394)		(9,301,394)	(4,353,095)	.0	.0	.0	.0	.0	0/0
RUSSELL 2000 3/14/2022 Strike @ 2467.1345	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	10,651	37,788,657	3,547.9009	1,893,206	.0	(7,996,602)		(7,996,602)	(4,099,901)	.0	.0	.0	.0	.0	0/0
4642SS130	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPGFNF3BB653	09/14/2020	09/14/2021	14,012	50,003,218	3,568.6200	1,670,282	.0	(10,301,138)		(10,301,138)	(5,186,284)	.0	.0	.0	.0	.0	0/0
RUSSELL 2000 4/14/2022 Strike @ 2361.6763	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	7,578	28,170,410	3,717.1779	1,223,237	.0	(4,580,271)		(4,580,271)	(2,472,748)	.0	.0	.0	.0	.0	0/0
4642SS131	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	11/13/2020	11/12/2021	7,439	28,039,974	3,769.4267	2,239,838	.0	(4,231,609)		(4,231,609)	(2,309,457)	.0	.0	.0	.0	.0	0/0
RUSSELL 2000 5/13/2022 Strike @ 2337.196278	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	12/14/2020	12/14/2021	6,587	25,352,051	3,848.8300	1,167,728	.0	(3,366,933)		(3,366,933)	(1,892,173)	.0	.0	.0	.0	.0	0/0
4642SS132	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022	10,160	40,508,080	3,986.8352	.0	(1,935,103)		(4,208,492)		(4,208,492)	(2,273,389)	.0	.0	.0	.0	0/0
RUSSELL 2000 6/14/2022 Strike @ 2441.5218	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	02/12/2021	02/14/2022	25,506	105,207,763	4,124.8823	.0	(2,643,438)		(8,286,357)		(8,286,357)	(5,642,919)	.0	.0	.0	.0	0/0
4642SS133	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	32,796	135,921,724	4,144.4503	.0	(6,582,073)		(10,684,090)		(10,684,090)	(4,102,018)	.0	.0	.0	.0	0/0
S&P 500 7/14/2021 Strike @ 3353.2392	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	9,869	33,092,246	3,353.2392	.2,187,106	.0	(9,301,394)		(9,301,394)	(4,353,095)	.0	.0	.0	.0	.0	0/0
7846SS163	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	3,943	9,627,409	2,441.5218	.0	(525,708)		(185,533)		(185,533)	340,175	.0	.0	.0	.0	0/0
S&P 500 8/13/2021 Strike @ 3547.9009	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	10,651	37,788,657	3,547.9009	1,893,206	.0	(7,996,602)		(7,996,602)	(4,099,901)	.0	.0	.0	.0	.0	0/0
7846SS165	Fixed Index Annuities	Exhibit 5	Equity/Index	Morgan Stanley	4PQUHN3JPGFNF3BB653	09/14/2020	09/14/2021	14,012	50,003,218	3,568.6200	1,670,282	.0	(10,301,138)		(10,301,138)	(5,186,284)	.0	.0	.0	.0	.0	0/0
S&P 500 9/14/2021 Strike @ 3568.62	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	7,578	28,170,410	3,717.1779	1,223,237	.0	(4,580,271)		(4,580,271)	(2,472,748)	.0	.0	.0	.0	.0	0/0
7846SS167	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	11/13/2020	11/12/2021	7,439	28,039,974	3,769.4267	2,239,838	.0	(4,231,609)		(4,231,609)	(2,309,457)	.0	.0	.0	.0	.0	0/0
S&P 500 10/14/2021 Strike @ 3717.1779	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	12/14/2020	12/14/2021	6,587	25,352,051	3,848.8300	1,167,728	.0	(3,366,933)		(3,366,933)	(1,892,173)	.0	.0	.0	.0	.0	0/0
7846SS169	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	01/14/2021	01/14/2022	10,160	40,508,080	3,986.8352	.0	(1,935,103)		(4,208,492)		(4,208,492)	(2,273,389)	.0	.0	.0	.0	0/0
S&P 500 11/12/2021 Strike @ 3769.42671	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	02/12/2021	02/14/2022	25,506	105,207,763	4,124.8823	.0	(2,643,438)		(8,286,357)		(8,286,357)	(5,642,919)	.0	.0	.0	.0	0/0
7846SS171	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	32,796	135,921,724	4,144.4503	.0	(6,582,073)		(10,684,090)		(10,684,090)	(4,102,018)	.0	.0	.0	.0	0/0
S&P 500 12/14/2021 Strike @ 3848.83	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	9,516	22,474,184	2,361.6763	.0	(1,367,747)		(486,524)		(486,524)	881,223	.0	.0	.0	.0	0/0
7846SS173	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	05/14/2021	05/13/2022	2,956	6,908,752	2,337.1963	.0	(397,878)		(231,319)		(231,319)	166,558	.0	.0	.0	.0	0/0
S&P 500 1/14/2022 Strike @ 3986.8352	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	3,943	9,627,409	2,441.5218	.0	(525,708)		(185,533)		(185,533)	340,175	.0	.0	.0	.0	0/0
7846SS175	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	9,869	33,092,246	3,353.2392	.2,187,106	.0	(9,301,394)		(9,301,394)	(4,353,095)	.0	.0	.0	.0	.0	0/0
S&P 500 2/14/2022 Strike @ 4124.882289	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	10,651	37,788,657	3,547.9009	1,893,206	.0	(7,996,602)		(7,996,602)	(4,099,901)	.0	.0	.0	.0	.0	0/0
7846SS178	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	09/14/2020	09/14/2021	14,012	50,003,218	3,568.6200	1,670,282	.0	(10,301,138)		(10,301,138)	(5,186,284)	.0	.0	.0	.0	.0	0/0
S&P 500 3/14/2022 Strike @ 4144.4503	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	10/14/2020	10/14/2021	7,578	28,170,410	3,717.1779	1,223,237	.0	(4,580,271)		(4,580,271)	(2,472,748)	.0	.0	.0	.0	.0	0/0
7846SS179	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	11/13/2020	11/12/2021	7,439	28,039,974	3,769.4267	2,239,838	.0	(4,231,609)		(4,231,609)	(2,309,457)	.0	.0	.0	.0	.0	0/0

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 4/14/2022 Strike @ 4343.6794	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	04/14/2021	04/14/2022	26,811	116,459,387	4,343.6794	0	(4,487,635)	0	(5,719,634)	(5,719,634)	(1,231,999)	0	0	0	0	0	0/0	
7846SS182	Fixed Index Annuities	Exhibit 5	Equity/Index	BNP Paribas	KVQR4N79VEI8JPSK1K14	05/14/2021	05/13/2022	10,328	45,574,332	4,412.5942	0	(1,638,920)	0	(1,964,809)	(1,964,809)	(325,889)	0	0	0	0	0	0/0	
7846SS183	Fixed Index Annuities	Exhibit 5	Equity/Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	8,790	39,493,044	4,493.0129	0	(1,310,286)	0	(1,440,398)	(1,440,398)	(130,112)	0	0	0	0	0	0/0	
S&P 500 6/14/2022 Strike @ 4493.0129	0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants																						
7846SS187										13,802,389	(26,090,256)	0	(84,113,943)	XXX	(84,113,943)	(32,672,336)	0	0	0	0	XXX	XXX	
SWAPTION 3Y 1R U/L 12/29/23 TO 12/29/33																							
SWPTNS037 Tenor: 1099 days SD:12/23/2020 ED:12/27/2023	Macro Rate Hedge	Exhibit 5	Interest Rate	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	12/23/2020	12/27/2023	0	1,800,000,000	0.4000	17,498,746	0	0	(8,978,891)	(8,978,891)	9,674,097	0	0	0	0	0	0/0	
0659999999. Subtotal - Written Options - Hedging Other - Put Options										17,498,746	0	0	0	(8,978,891)	XXX	(8,978,891)	9,674,097	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										31,301,135	(26,090,256)	0	(93,092,834)	XXX	(93,092,834)	(22,998,239)	0	0	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants										13,802,389	(26,090,256)	0	(84,113,943)	XXX	(84,113,943)	(32,672,336)	0	0	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										17,498,746	0	0	(8,978,891)	XXX	(8,978,891)	9,674,097	0	0	0	0	XXX	XXX	
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0989999999. Total Written Options										31,301,135	(26,090,256)	0	(93,092,834)	XXX	(93,092,834)	(22,998,239)	0	0	0	0	XXX	XXX	
CREDIT SUISSE FB USA INC Fixed Rate	CSL FINANCE PTY LIMITED Q1297#AF5	Sch D	Currency	CREDIT SUISSE FB	EXD7DEVFDH4HOFFQ7349	11/12/2014	11/12/2024	0	9,038,400	3.78/(1.93)	0	0	90,597	723,800	723,800	0	284,200	0	0	82,920	100/100		
Currency Swap BSWAP1	1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										0	0	90,597	723,800	XXX	723,800	0	284,200	0	0	82,920	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	90,597	723,800	XXX	723,800	0	284,200	0	0	82,920	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	90,597	723,800	XXX	723,800	0	284,200	0	0	82,920	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	90,597	723,800	XXX	723,800	0	284,200	0	0	82,920	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	90,597	723,800	XXX	723,800	0	284,200	0	0	82,920	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other										165,261,691	82,699,365	0	88,820,872	XXX	88,820,872	(66,067,250)	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals										165,261,691	82,699,365	90,597	89,544,672	XXX	89,544,672	(66,067,250)	284,200	0	0	82,920	XXX	XXX	

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	11 Transac- tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX	
ESU1	301	63,762,773	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/17/2021	CME	06/16/2021	4,236.7000	4,288.6000	(781,095)	(781,095)	0	0	0	(781,095)	(781,095)	3,311,000	0/0	50	
ESU1	419	88,759,475	S&P500 EMINI FUT	Variable Annuities	Exhibit 5	Product Equity Risk	09/17/2021	CME	06/16/2021	4,236.7500	4,288.6000	(1,086,258)	(1,086,258)	0	0	0	(1,086,258)	(1,086,258)	4,609,000	0/0	50	
1609999999. Subtotal - Short Futures - Hedging Other													(1,867,353)	(1,867,353)	0	0	0	(1,867,353)	(1,867,353)	7,920,000	XXX	XXX
1649999999. Subtotal - Short Futures													(1,867,353)	(1,867,353)	0	0	0	(1,867,353)	(1,867,353)	7,920,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other													(1,867,353)	(1,867,353)	0	0	0	(1,867,353)	(1,867,353)	7,920,000	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals													(1,867,353)	(1,867,353)	0	0	0	(1,867,353)	(1,867,353)	7,920,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo	(3,865,570)	1,998,218	(1,867,352)
Total Net Cash Deposits	(3,865,570)	1,998,218	(1,867,352)

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

[illegible]

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
BARCLAYS CAPITAL	AC28XIW13W1BK2824319	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	12,910,000	12,910,000	12,910,000	IV
BNP PARIBAS	KVQR4N79VEI18JPSK1K14	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	8,330,000	8,330,000	8,330,000	IV
CREDIT SUISSE	ANG6YXN0JLX3X63JN86	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	15,800,000	15,800,000	15,800,000	IV
GOLDMAN SACHS	W22LR0IIP21HZNB6K528	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	460,000	460,000	460,000	IV
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZCB8VD91ULB80	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	18,850,000	18,850,000	18,850,000	IV
MORGAN STANLEY	4PQUHNSJPFGFNF3BB653	MONEY MARKET FUND	31846V-56-7	FIRST AMERICAN TREASURY	5,420,000	5,420,000	5,420,000	IV
.....
.....
.....
.....
0199999999 - Total				61,770,000	61,770,000	61,770,000	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
.....
.....
.....
.....
.....
.....
.....
.....
.....
0299999999 - Total				0	0	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

[illegible]

STATEMENT AS OF JUNE 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on 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
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
CR5744-22-0	JP Morgan Securities LLC REGENT 0.4359%	C	1.E FE	1,000,000	1,000,000	08/04/2021
06417M-NC-5	BANK OF NOVA SCOTIA HOUS	C	1.E FE	2,800,594	2,800,000	02/28/2022
CR5741-72-1	BofA Securities Inc. REGENT	C	1.E FE	2,000,000	2,000,000	08/04/2021
CR1727-13-8	BNP Paribas SA REGENT	C	1.D FE	2,000,000	2,000,000	08/04/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				7,800,594	7,800,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				7,800,594	7,800,000	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				7,800,594	7,800,000	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				7,800,594	7,800,000	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	ANZ NEW ZEALAND INTL LTD	C	1.D FE	3,000,177	3,000,000	08/11/2021
000000-00-0	ASB FINANCE LTD LONDON	C	1.D FE	499,881	499,872	10/01/2021
000000-00-0	ALPINE SEC LLC	C	1.E FE	2,200,068	2,200,000	08/17/2021
000000-00-0	BOFA SECURITIES INC	C	1.E FE	2,998,437	2,998,630	11/15/2021
000000-00-0	BANK OF AMERICA NA	C	1.E FE	3,000,153	3,000,000	08/09/2021
000000-00-0	BANK OF MONTREAL CHICAGO	C	1.E FE	1,500,141	1,500,000	08/09/2021
000000-00-0	BANK OF MONTREAL CHICAGO	C	1.E FE	2,800,036	2,800,000	07/06/2021
000000-00-0	BANK OF MONTREAL	C	1.E FE	1,500,000	1,500,000	06/28/2022
000000-00-0	CAFCO LLC	C	1.E FE	2,499,163	2,498,855	10/06/2021
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	1,000,064	1,000,000	08/04/2021
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	2,600,159	2,600,000	02/10/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	1,499,219	1,499,030	11/15/2021
000000-00-0	COMMONWEALTH BK	C	1.D FE	2,499,730	2,500,000	01/24/2022
000000-00-0	COOPERATIEVE RABOBANK UA	C	1.E FE	2,500,470	2,500,500	10/12/2021
000000-00-0	DZ BANK NY	C	1.E FE	2,600,034	2,600,000	07/08/2021
000000-00-0	DNB BANK ASA	C	1.D FE	2,499,567	2,499,419	09/27/2021
000000-00-0	FAIRWAY FINANCE CORP	C	1.E FE	2,500,090	2,500,060	07/21/2021
000000-00-0	FAIRWAY FINANCE CORP	C	1.E FE	1,499,949	1,500,000	11/18/2021
000000-00-0	FMS WERTMANAGEMENT	C	1.D FE	1,499,669	1,499,662	09/20/2021
000000-00-0	ING (US) FUNDING LLC	C	1.E FE	1,499,973	1,499,930	07/09/2021
000000-00-0	LIBERTY STREET FDG LLC	C	1.E FE	2,599,969	2,599,939	07/07/2021
000000-00-0	LIBERTY STREET FDG LLC	C	1.E FE	2,398,994	2,399,149	10/25/2021
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	1,500,267	1,500,000	10/01/2021
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	2,000,172	2,000,000	08/13/2021
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	1,500,039	1,500,000	07/19/2021
000000-00-0	MONT BLANC CAPITAL CORP	C	1.E FE	1,499,780	1,499,667	08/20/2021
000000-00-0	MONT BLANC CAPITAL CORP	C	1.E FE	2,499,155	2,499,251	10/07/2021
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,699,374	2,699,379	10/01/2021
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,400,506	2,400,000	08/31/2021
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	2,000,216	2,000,000	09/20/2021
000000-00-0	NATIONAL AUSTRALIA BANK	C	1.D FE	2,249,807	2,250,000	12/10/2021
000000-00-0	NATIONAL AUSTRALIA BANK	C	1.D FE	870,251	870,256	07/12/2021
000000-00-0	NEDERLANDSE WATERSCHAPS	C	1.D FE	2,698,394	2,698,632	11/30/2021
000000-00-0	NORDEA BANK ABP	C	1.D FE	2,599,758	2,599,674	08/11/2021
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	1,499,672	1,499,507	09/13/2021
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	1,499,954	1,500,000	10/22/2021
000000-00-0	ROYAL BANK OF CANADA NY	C	1.D FE	2,400,420	2,400,000	09/01/2021
000000-00-0	ROYAL BANK OF CANADA NY	C	1.D FE	2,500,000	2,500,000	06/23/2022
000000-00-0	SKANDINAV ENSKILDA BK NY	C	1.E FE	2,800,022	2,800,000	07/06/2021
000000-00-0	SKANDINAV ENSKILDA BANK	C	1.E FE	1,999,938	1,999,863	07/16/2021
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	1,500,285	1,500,000	10/20/2021
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	1,500,164	1,500,000	08/25/2021
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.E FE	2,000,318	2,000,294	07/16/2021
000000-00-0	SUMITOMO MITSUI BANKING	C	1.F FE	3,000,378	3,000,000	10/01/2021
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.E FE	1,500,135	1,500,058	11/18/2021
000000-00-0	SUNCORP METIWAY LTD	C	1.E FE	1,499,352	1,499,543	08/31/2021
000000-00-0	SUNCORP METIWAY LTD	C	1.E FE	1,499,262	1,499,425	09/08/2021
000000-00-0	SUNCORP METIWAY LTD	C	1.E FE	1,498,712	1,499,115	10/27/2021
000000-00-0	SVENSKA HANDELSBANKEN NY	C	1.D FE	2,200,334	2,200,000	08/23/2021
000000-00-0	SVENSKA HANDELSBANKEN AB	C	1.D FE	1,799,537	1,799,537	10/12/2021
000000-00-0	SVENSKA HANDELSBANKEN AB	C	1.D FE	2,899,803	2,899,914	11/01/2021
000000-00-0	TORONTO DOMINION BANK NY	C	1.D FE	999,800	1,000,000	12/09/2021
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	1,999,500	1,999,506	09/28/2021
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	2,700,184	2,700,000	09/01/2021
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	2,000,000	2,000,000	06/22/2022
000000-00-0	TOTAL CAPITAL CANADA LTD	C	1.E FE	5,599,910	5,599,914	07/07/2021
000000-00-0	TOYOTA FINANCE AUSTRALIA	C	1.D FE	999,331	999,404	12/13/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				119,610,673	119,607,985	XXX
000000-00-0	CASH	C		446	446	
9099999. Total - Cash (Schedule E Part 1 type)				446	446	XXX
0018A2-V2-9	ANZ NEW ZEALAND INTL/LDN	C	1.D FE	799,949	799,957	08/02/2021
03209L-U1-2	AMPHENOL CORP	C	2.A FE	2,249,993	2,250,000	07/01/2021
12509R-U7-4	CDP FINANCIAL INC	C	1.D FE	2,999,964	2,999,975	07/07/2021
13608A-U7-9	CA IMPERIAL BK OF COMM	C	1.D FE	2,199,965	2,199,982	07/07/2021
15963T-UT-4	CHARIOT FUNDING LLC	C	1.D FE	2,999,820	2,999,827	07/27/2021
1725E2-U6-6	CINTAS CORPORATION NO 2	C	2.A FE	2,699,946	2,699,959	07/06/2021
21684X-JN-7	COOPERATIEVE RABOBANK UA	C	1.E FE	350,008	350,005	07/06/2021
2332K0-U8-3	DNB BANK ASA	C	1.D FE	1,999,968	1,999,977	07/08/2021
2332K0-VII-9	DNB BANK ASA	C	1.D FE	2,699,679	2,699,708	08/30/2021
27805A-U7-0	EATON CORP	C	2.A FE	4,899,873	4,899,891	07/07/2021
30229A-UU-1	EXXON MOBIL CORP	C	1.D FE	2,299,892	2,299,905	07/28/2021
34411G-UN-4	FMS WERTMANAGEMENT	C	1.D FE	1,499,922	1,499,956	07/22/2021
54316T-U1-8	LONGSHIP FUNDING LLC	C	1.D FE	1,799,998	1,800,000	07/01/2021
54316T-UE-0	LONGSHIP FUNDING LLC	C	1.D FE	2,499,923	2,499,946	07/14/2021
57978C-U1-7	MCCORMICK & COMPANY INC	C	2.A FE	2,699,993	2,700,000	07/01/2021
60683B-S5-3	MITSUBISHI UFJ TRBKK NY	C	1.E FE	2,600,294	2,600,156	08/06/2021
62939L-UL-1	NRW.BANK	C	1.D FE	4,499,807	4,499,846	07/20/2021
62939L-UN-7	NRW.BANK	C	1.D FE	2,999,853	2,999,904	07/22/2021
62939L-VS-5	NRW.BANK	C	1.D FE	2,999,619	2,999,603	08/26/2021
63743C-UK-7	NATIONAL RURAL UTILITIES	C	2.A FE	2,399,894	2,399,892	07/19/2021
65558J-UG-0	NORDEA BANK ABP	C	1.D FE	2,399,921	2,399,930	07/16/2021
67983T-VJ-2	OLD LINE FUNDING LLC	C	1.D FE	2,699,657	2,699,784	08/18/2021

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on 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
83050T-W7-2	SKANDINAV ENSKILDA BANK	C	1.E FE	849,860	849,839	09/07/2021
83050T-WG-2	SKANDINAV ENSKILDA BANK	C	1.E FE	2,199,562	2,199,529	09/16/2021
86564G-A4-3	SUMITOMO MITSUI TRUST NY	C	1.E FE	2,999,997	3,000,000	07/02/2021
86564G-A8-4	SUMITOMO MITSUI TRUST NY	C	1.E FE	2,499,980	2,500,000	07/28/2021
86564G-PD-7	SUMITOMO MITSUI TRUST NY	C	1.E FE	1,500,018	1,500,009	07/02/2021
86564G-WT-4	SUMITOMO MITSUI TRUST NY	C	1.E FE	2,250,185	2,250,154	08/11/2021
86565C-XII-4	SUMITOMO MITSUI BANK NY	C	1.E FE	2,500,180	2,500,191	07/26/2021
89114N-ND-3	TORONTO DOMINION BANK NY	C	1.D FE	760,047	760,041	07/07/2021
89153P-V9-0	TOTAL CAPITAL CANADA LTD	C	1.E FE	2,599,740	2,599,690	08/09/2021
8AMMF0-91-1	DWS GOVERNMENT MONEY MARKET SERIES INST	C	1.A FE	8,236,035	8,236,035	
8AMMF0-AK-7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C	1.A FE	3,734,475	3,734,475	
CR2216-10-7	BNP Paribas SA REPO 0.05% 7/1/2021	C	1.E FE	15,000,000	15,000,000	07/01/2021
CR2439-96-4	HSBC Securities (USA) Inc REPO 0.05% 7/	C	1.E FE	11,000,000	11,000,000	07/01/2021
CR2615-58-9	BoFA Securities Inc REPO 0.05% 7/1/2021	C	1.E FE	25,000,000	25,000,000	07/01/2021
CR3112-98-2	BNP Paribas SA REPONT 0.23% 7/1/2021	C	1.E FE	4,000,000	4,000,000	07/01/2021
CR3310-23-0	Credit Agricole Corporate & Investment	C	1.E FE	3,000,000	3,000,000	07/01/2021
CR3337-60-5	HSBC Securities (USA) Inc REPONT 0.18%	C	1.E FE	1,500,000	1,500,000	07/01/2021
CR3448-30-3	ING Financial Markets LLC REPONT 0.18%	C	1.E FE	2,000,000	2,000,000	07/01/2021
CR3545-35-5	TD Securities USA LLC REPONT 0.18% 7/1/	C	1.C FE	3,500,000	3,500,000	07/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				150,428,017	150,428,166	XXX
9999999 - Totals				277,839,730	277,836,597	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 7,761,677 Book/Adjusted Carrying Value \$ 7,762,639
2. Average balance for the year Fair Value \$ 274,216,879 Book/Adjusted Carrying Value \$ 274,213,494
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 262,886,409 NAIC 2 \$ 14,949,742 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year Fair Value \$ Book/Adjusted Carrying Value \$
2. Average balance for the year Fair Value \$ Book/Adjusted Carrying Value \$

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
U.S. Bank Cincinnati, OH		0.000	0	0	73,360,952	64,644,733	118,363,783	XXX
BMO Harris Bank N.A. Chicago, IL		0.000	0	0	5,378,131	5,388,371	5,416,427	XXX
Goldman Sachs New York, NY		0.000	0	0	11,981,709	21,860,950	16,316,439	XXX
Key Bank Cincinnati, OH		0.000	0	0	7,252,864	4,587,137	10,649,087	XXX
Fifth Third Bank Cincinnati, OH		0.000	0	0	15,275,374	19,857,522	20,666,117	XXX
Associated Bank Green Bay, WI		0.000	0	0	10,003,969	10,003,978	10,003,980	XXX
Citizens Bank Providence, RI		0.000	0	0	25,005,254	25,007,378	25,009,433	XXX
Regions Bank Birmingham, AL		0.000	0	0	25,000,145	25,000,060	25,000,031	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	314,963	206,158	314,964	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	173,573,361	176,556,287	231,740,261	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	173,573,361	176,556,287	231,740,261	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	173,573,361	176,556,287	231,740,261	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]