

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021
OF THE CONDITION AND AFFAIRS OF

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code 0704 0704 NAIC Company Code 89206 Employer's ID Number 31-0962495Organized under the Laws of Ohio, State of Domicile or Port of Entry OHCountry of Domicile United States of AmericaLicensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []Incorporated/Organized 06/26/1979 Commenced Business 08/22/1979Statutory 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, 513-794-6100
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Mail Address Post Office Box 237, Cincinnati, OH, US 45201
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)Primary Location of Books and Records One Financial Way
(Street and Number) Cincinnati, OH, US 45242, 513-794-6100-6015
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Internet Website Address N/AStatutory Statement Contact Amber Dawn Roberts, 513-794-6100-6015
(Name) amber.roberts@ohionational.com, 513-794-4622
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

Christopher James Calabro, Senior Vice President & Chief Marketing Officer	<u>Rocky Coppola, Senior Vice President &</u> <u>Chief Financial Officer</u>	<u>John Andrew DelPozzo, Senior Vice President</u>
Paul Gerard, Senior Vice President & Chief Investment Officer	<u>Kristal Elaine Hambrick, Executive Vice President &</u> <u>Chief Risk Officer</u>	<u>Danielle Denise Ivory, Senior Vice President</u>
Lori Ann Landrum, Senior Vice President	<u>William Charles Price, Senior Vice President &</u> <u>General Counsel</u>	<u>Raymond Donald Spears #, Senior Vice President &</u> <u>Chief Underwriting Officer</u>
Peter Edward Whipple, Senior Vice President		

DIRECTORS OR TRUSTEES

Christopher James Calabro #	<u>Rocky Coppola #</u>	<u>Kristal Elaine Hambrick</u>
Danielle Denise Ivory #	<u>William Charles Price #</u>	<u>Barbara Ann Turner</u>

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 Operating OfficerTherese Susan McDonough
SecretaryDoris Lee Paul
TreasurerSubscribed and sworn to before me this
11th day of August, 2021

a. Is this an original filing? Yes [] 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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,873,245,250	0	1,873,245,250	1,748,744,157
2. Stocks:				
2.1 Preferred stocks	2,000,000	0	2,000,000	2,000,000
2.2 Common stocks	19,283,537	0	19,283,537	9,260,549
3. Mortgage loans on real estate:				
3.1 First liens	386,905,344	0	386,905,344	398,099,955
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	0
5. Cash (\$ 13,720,361), cash equivalents (\$ 0) and short-term investments (\$ 0)	13,720,361	0	13,720,361	57,511,104
6. Contract loans (including \$ 0 premium notes)	122,692,850	0	122,692,850	122,742,394
7. Derivatives	4,042,517	0	4,042,517	3,776,708
8. Other invested assets	30,345,456	0	30,345,456	26,298,493
9. Receivables for securities	2,118,429	0	2,118,429	4,553
10. Securities lending reinvested collateral assets	87,278,232	0	87,278,232	86,920,419
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,541,631,976	0	2,541,631,976	2,455,358,332
13. Title plants less \$ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	18,087,875	0	18,087,875	17,113,103
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,159,442	0	9,159,442	10,545,120
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	113,511,381	0	113,511,381	117,364,423
15.3 Accrued retrospective premiums (\$ 0) and contracts subject to redetermination (\$ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,438,375	0	11,438,375	17,181,289
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	570,547	0	570,547	567,322
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	69,057,333	40,886,989	28,170,344	29,106,022
19. Guaranty funds receivable or on deposit	1,927,439	0	1,927,439	1,983,842
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	49,823,796	0	49,823,796	90,080,957
24. Health care (\$ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,478,313	0	1,478,313	77,060
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,816,686,477	40,886,989	2,775,799,488	2,739,377,470
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	319,485,532	0	319,485,532	293,200,671
28. Total (Lines 26 and 27)	3,136,172,009	40,886,989	3,095,285,020	3,032,578,141
DETAILS OF WRITE-INS				
1101.				
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	0
2501. State taxes recoverable	1,395,060	0	1,395,060	2,000
2502. Fund revenue receivable	83,253	0	83,253	75,060
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,478,313	0	1,478,313	77,060

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 2,109,440,821 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve).....	2,109,440,821	2,099,372,467
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve).....	.90,311,363	.84,296,379
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve).....	.130,125,676	.107,819,676
4. Contract claims:		
4.1 Life	13,171,479	.23,200,182
4.2 Accident and health .....	.845,146	.885,687
5. Policyholders' dividends/refunds to members \$ 0 and coupons \$ 0 due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ 0 Modco).....	0	0
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 \$ 340,103 accident and health premiums	1,098,741	.800,728
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ 0 accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ 8,093,694 assumed and \$ 6,931,983 ceded	15,025,677	.19,672,831
9.4 Interest Maintenance Reserve .....	.19,689,120	.21,512,931
10. Commissions to agents due or accrued-life and annuity contracts \$ 3,633,445 , accident and health \$ 231,922 and deposit-type contract funds \$ 0	3,865,367	4,566,860
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	1,767,566	1,648,153
13. Transfers to Separate Accounts due or accrued (net) (including \$ 1,574,201 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,574,201	1,434,865
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	4,575,826	5,666,600
15.1 Current federal and foreign income taxes, including \$ 297,623 on realized capital gains (losses) .....	.385,451	1,745,677
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,367,852	3,310,198
17. Amounts withheld or retained by reporting entity as agent or trustee	1,595,000	3,506,250
18. Amounts held for agents' account, including \$ 0 agents' credit balances	0	0
19. Remittances and items not allocated	4,544,301	3,391,719
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ 0 and interest thereon \$ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	.20,529,002	.17,648,447
24.02 Reinsurance in unauthorized and certified (\$ 0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	8,321,582	7,117,459
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	15,483,134	11,085,140
24.10 Payable for securities lending .....	.87,278,232	.86,920,419
24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
25. Aggregate write-ins for liabilities	1,015,160	1,028,539
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,534,010,697	2,506,631,207
27. From Separate Accounts Statement	319,485,532	.293,200,672
28. Total liabilities (Lines 26 and 27)	2,853,496,229	2,799,831,879
29. Common capital stock	9,600,005	9,600,005
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus .....	.87,976,286	.87,976,286
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus) .....	.144,212,501	.135,169,971
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 \$ 0 in Separate Accounts Statement)	232,188,787	.223,146,257
38. Totals of Lines 29, 30 and 37	241,788,792	.232,746,262
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,095,285,021	3,032,578,141
DETAILS OF WRITE-INS		
2501. Unclaimed funds	1,015,160	1,028,539
2502.		
2503.		
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)	1,015,160	1,028,539
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.		
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)	0	0

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	78,507,181	74,635,750	136,202,536
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	50,975,031	52,032,668	103,091,454
4. Amortization of Interest Maintenance Reserve (IMR)	2,443,726	984,877	3,483,849
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	14,716,516	22,614,567	51,132,681
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	786,106	650,491	1,370,262
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	11,454,251	11,801,870	23,531,623
9. Totals (Lines 1 to 8.3)	158,882,811	162,720,223	318,812,405
10. Death benefits	38,733,300	40,996,518	85,628,084
11. Matured endowments (excluding guaranteed annual pure endowments)	0	5,000	5,000
12. Annuity benefits	966,461	1,408,236	2,535,379
13. Disability benefits and benefits under accident and health contracts	5,783,736	5,715,042	10,865,454
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	30,227,305	40,438,809	75,773,892
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,809,354	2,258,854	4,269,824
18. Payments on supplementary contracts with life contingencies	23,860	34,614	57,639
19. Increase in aggregate reserves for life and accident and health contracts	16,083,332	3,930,855	6,552,410
20. Totals (Lines 10 to 19)	93,627,348	94,787,928	185,687,682
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	20,374,154	22,173,887	42,855,489
22. Commissions and expense allowances on reinsurance assumed	6,992	10,126	19,029
23. General insurance expenses and fraternal expenses	25,702,028	27,929,605	56,840,961
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,126,156	8,012,113	13,278,814
25. Increase in loading on deferred and uncollected premiums	3,613,634	13,152,048	12,386,914
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,038,398)	(6,549,113)	(10,016,077)
27. Aggregate write-ins for deductions	(400,472)	1,184,071	4,381,128
28. Totals (Lines 20 to 27)	146,011,442	160,700,665	305,433,940
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,871,369	2,019,558	13,378,465
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	12,871,369	2,019,558	13,378,465
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	747,653	1,599,438	(268,475)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	12,123,716	420,120	13,646,940
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 132,836 (excluding taxes of \$ 164,787 transferred to the IMR)	1,068,560	(2,026,462)	(3,078,019)
35. Net income (Line 33 plus Line 34)	13,192,276	(1,606,342)	10,568,921
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	232,746,262	257,442,889	257,442,890
37. Net income (Line 35)	13,192,276	(1,606,342)	10,568,921
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 20,372	415,235	(622,182)	514,454
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	(221,724)	4,464,140	4,537,324
41. Change in nonadmitted assets	(693,582)	(5,445,008)	(7,585,109)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(2,880,554)	1,170,574	(39,418)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	(6,000,000)	(12,000,000)
53. Aggregate write-ins for gains and losses in surplus	(769,120)	(8,691,033)	(20,692,800)
54. Net change in capital and surplus for the year (Lines 37 through 53)	9,042,531	(16,729,851)	(24,696,628)
55. Capital and surplus, as of statement date (Lines 36 + 54)	241,788,793	240,713,038	232,746,262
DETAILS OF WRITE-INS			
08.301. COI Charges	5,015,553	5,351,267	10,407,345
08.302. Surrender Charges	4,068,673	4,157,814	8,911,159
08.303. Reinsurance Ceded Trials	2,305,508	2,279,320	4,572,456
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	64,517	13,469	(359,337)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	11,454,251	11,801,870	23,531,623
2701. Health Surrender Benefits	1,457,614	1,264,781	2,747,032
2702. Miscellaneous Expense	(1,858,086)	(80,710)	1,628,575
2703. Fines and Penalties	0	0	5,521
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(400,472)	1,184,071	4,381,128
5301. Prior period adjustment	0	0	.758,585
5302. Deferred Coinsurance Gain	(769,120)	(8,691,033)	(21,451,385)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(769,120)	(8,691,033)	(20,692,800)

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	79,670,705	79,817,698	139,714,021
2. Net investment income	50,820,775	53,140,823	105,163,280
3. Miscellaneous income	17,027,678	16,844,053	35,139,639
4. Total (Lines 1 to 3)	147,519,158	149,802,574	280,016,940
5. Benefit and loss related payments	74,792,498	87,045,837	158,088,584
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,177,734)	(6,851,117)	(10,710,907)
7. Commissions, expenses paid and aggregate write-ins for deductions	53,496,338	60,668,658	116,249,165
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 159,247 tax on capital gains (losses)	2,405,502	1,572,552	1,545,860
10. Total (Lines 5 through 9)	127,516,604	142,435,930	265,172,702
11. Net cash from operations (Line 4 minus Line 10)	20,002,554	7,366,644	14,844,238
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	191,126,553	136,825,764	435,108,523
12.2 Stocks	906,530	0	0
12.3 Mortgage loans	33,249,059	21,941,738	50,171,666
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	4,397,994	2,019,569	12,377,352
12.8 Total investment proceeds (Lines 12.1 to 12.7)	229,680,136	160,787,071	497,657,541
13. Cost of investments acquired (long-term only):			
13.1 Bonds	315,603,712	83,270,382	368,128,918
13.2 Stocks	10,516,389	2,000,000	2,647,194
13.3 Mortgage loans	22,054,448	8,190,000	12,050,634
13.4 Real estate	0	0	0
13.5 Other invested assets	4,081,010	0	2,098,304
13.6 Miscellaneous applications	2,210,316	696,255	937,265
13.7 Total investments acquired (Lines 13.1 to 13.6)	354,465,875	94,156,637	385,862,315
14. Net increase (or decrease) in contract loans and premium notes	(49,544)	1,356,090	(2,187,445)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(124,736,195)	65,274,344	113,982,671
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	21,288,639	1,803,954	(1,732,115)
16.5 Dividends to stockholders	0	6,000,000	12,000,000
16.6 Other cash provided (applied)	39,654,260	(13,169,124)	(55,715,618)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	60,942,899	(17,365,170)	(69,447,733)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(43,790,742)	55,275,818	59,379,176
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	57,511,103	(1,868,073)	(1,868,073)
19.2 End of period (Line 18 plus Line 19.1)	13,720,361	53,407,745	57,511,103

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

20.0001. Change in securities lending collateral	(357,813)	29,330,330	(12,840,432)
20.0002. Amortization of deferred gain on reinsurance agreements	(769,120)	(8,691,033)	(21,451,385)
20.0003. Interest Credited Fas 97	(1,017,361)	0	(2,611,788)

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	190,993,777	185,931,381	378,944,925
3. Ordinary individual annuities	62,689	34,677	60,561
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	20,815,713	18,603,807	39,293,173
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	211,872,179	204,569,865	418,298,659
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	211,872,179	204,569,865	418,298,659
14. Deposit-type contracts	41,281,958	24,526,602	25,669,898
15. Total (Lines 13 and 14)	253,154,137	229,096,467	443,968,557
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 Ohio National Life Assurance Corporation (the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

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

At June 30, 2021 and December 31, 2020 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	6/30/2021	12/31/2020
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 13,192,276	\$ 10,568,921
(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	\$ 13,192,276	\$ 10,568,921
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 241,788,792	\$ 232,746,262
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 241,788,792	\$ 232,746,262

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method
Bonds not backed by other loans are stated at amortized cost using the modified scientific method.

(6) Basis for Loan-Backed Securities and Adjustment Methodology
Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments**D. Loan-Backed Securities**

- (1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.
- (2) Securities with Recognized Other-Than-Temporary Impairments - NONE
- (3) Recognized OTTI securities - 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 \$ 490,538
 - 2. 12 Months or Longer \$ 202,378
 - b) The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months \$ 34,005,053
 - 2. 12 Months or Longer \$ 8,590,199
- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received			
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged		\$ 87,279,200	

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE			
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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 - NONE			
----------------------------------	--	--	--

c. Reconciliation of Amortization - NONE			
--	--	--	--

NOTE 9 Income Taxes

No significant changes

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

No significant changes

NOTE 11 Debt

A. Debt Including Capital Notes

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 replaced the current credit facility set to mature in March 2023.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement			
--	--	--	--

The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$125,000,000 and \$100,000,000 as of June 30, 2021 and December 31, 2020. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock			
------------------------	--	--	--

a. Aggregate Totals			
---------------------	--	--	--

	1 Total 2+3	2 General Account		3 Separate Accounts
		2	3	
1. Current Year				
(a) Membership Stock - Class A	\$ -	\$ -	\$ -	
(b) Membership Stock - Class B	\$ 3,032,578	\$ 3,032,578	\$ -	
(c) Activity Stock	\$ 5,200,000	\$ 5,200,000	\$ -	
(d) Excess Stock	\$ -	\$ -	\$ -	
(e) Aggregate Total (a+b+c+d)	\$ 8,232,578	\$ 8,232,578	\$ -	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 139,227,152	XXX	XXX	
2. Prior Year-end				
(a) Membership Stock - Class A	\$ -	\$ -	\$ -	
(b) Membership Stock - Class B	\$ 4,797,710	\$ 4,797,710	\$ -	
(c) Activity Stock	\$ 3,689,390	\$ 3,689,390	\$ -	
(d) Excess Stock	\$ -	\$ -	\$ -	
(e) Aggregate Total (a+b+c+d)	\$ 8,487,100	\$ 8,487,100	\$ -	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 122,979,663	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				6
			3	4	5		
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years		
Membership Stock							
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 3,032,578	\$ 3,032,578	\$ -	\$ -	\$ -	\$ -	\$ -

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)	\$ 150,250,784	\$ 142,779,050	\$ 125,000,000		
2. Current Year General Account Total Collateral Pledged	\$ 150,250,784	\$ 142,779,050	\$ 125,000,000		
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -		
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 162,307,449	\$ 153,043,958	\$ 100,000,000		

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)	\$ 160,263,581	\$ 151,312,060	\$ 125,000,000		
2. Current Year General Account Maximum Collateral Pledged	\$ 160,263,581	\$ 151,312,060	\$ 125,000,000		
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -		
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 181,381,130	\$ 171,393,814	\$ 100,000,000		

(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	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	
(c) Other	\$ -	\$ -	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	
2. Prior Year end						
(a) Debt	\$ -	\$ -	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	
(c) Other	\$ -	\$ -	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	\$ 100,000,000	

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3		
			Total 2+3	General Account	Separate Accounts
1. Debt	\$ -	\$ -	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000
3. Other	\$ -	\$ -	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000	\$ 125,000,000

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
2. Funding Agreements
3. Other

No
No
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 - NONE

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

The company has committed to fund mortgage loans in the amount of \$24,835,000, bonds in the amount of \$41,000,000.

In January 2021, the Company 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. ONLAC has committed up to \$10,000,000 to the fund over the three year investment period. To date, ONLAC 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

(2) Servicing Assets and Servicing Liabilities - NONE

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

C. Wash Sales - NONE

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the 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	\$ 13,720,361	\$ -	\$ -	\$ -	\$ 13,720,361
Securities lending collateral	\$ -	\$ 87,279,200	\$ -	\$ -	\$ 87,279,200
Bonds Industrial and Misc	\$ -	\$ 156,032	\$ -	\$ -	\$ 156,032
Common Stock Industrial and Misc	\$ -	\$ 19,283,537	\$ -	\$ -	\$ 19,283,537
Equity call Options	\$ -	\$ 4,042,517	\$ -	\$ -	\$ 4,042,517
Separate account assets	\$ 319,485,532	\$ -	\$ -	\$ -	\$ 319,485,532
Total assets at fair value/NAV	\$ 333,205,893	\$ 110,761,286	\$ -	\$ -	\$ 443,967,179

(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	\$ 799,203	\$ -	\$ -	\$ 152,010	\$ (152,010)	\$ -	\$ -	\$ (799,203)	\$ -	\$ -
Total Assets	\$ 799,203	\$ -	\$ -	\$ 152,010	\$ (152,010)	\$ -	\$ -	\$ (799,203)	\$ -	\$ -

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 - NONE

NOTES TO FINANCIAL STATEMENTS

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

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

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

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

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

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

(5) Fair Value Disclosures for Derivative Assets and Liabilities - NONE

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

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	\$ 1,989,521,836	\$ 1,873,245,250	\$ 4,332,365	\$ 1,967,335,325	\$ 17,854,147	\$ -	\$ -
Cash & Cash equivalents	\$ 13,720,361	\$ 13,720,361	\$ 13,720,361	\$ -	\$ -	\$ -	\$ -
Common stock non-affiliate	\$ 19,283,537	\$ 19,283,537	\$ -	\$ 19,283,537	\$ -	\$ -	\$ -
Preferred stock	\$ 2,203,200	\$ 2,000,000	\$ -	\$ 2,203,200	\$ -	\$ -	\$ -
Mortgage Loan Securities lending collateral	\$ 410,142,548	\$ 386,905,344	\$ -	\$ -	\$ 410,142,548	\$ -	\$ -
Other Invested Assets - Surplus Notes	\$ 87,279,200	\$ 87,278,232	\$ -	\$ 87,279,200	\$ -	\$ -	\$ -
Derivatives- call options	\$ 35,535,113	\$ 30,345,456	\$ -	\$ 35,535,113	\$ -	\$ -	\$ -
Separate account assets	\$ 4,042,517	\$ 4,042,517	\$ -	\$ 4,042,517	\$ -	\$ -	\$ -
Separate account liabilities	\$ 319,485,532	\$ 319,485,532	\$ 319,485,532	\$ -	\$ -	\$ -	\$ -
	\$ (319,485,532)	\$ (319,485,532)	\$ (319,485,532)	\$ -	\$ -	\$ -	\$ -

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.

NOTES TO FINANCIAL STATEMENTS

NOTE 22 Events Subsequent

NONE

NOTE 23 Reinsurance

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 \$64,684,676. As of June 30, 2021, \$4,460,409 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 \$62,511,076. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Reserves for Life Contracts and 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 OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC. 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? Yes [] No [X] N/A [] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/17/2017

6.4 By what department or departments?
Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated 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 The O.N. Equity Sales Company	Cincinnati, OH Cincinnati, OH	NO..... NO.....	NO..... NO.....	NO..... NO.....	YES..... YES.....

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [] No []

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No []

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 49,556,838

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	\$ 0	\$ 0
14.23 Common Stock	\$ 0	\$ 0
14.24 Short-Term Investments	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate	\$ 0	\$ 0
14.26 All Other	\$ 0	\$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 0	\$ 0
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 [] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 87,279,200

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 87,278,232

16.3 Total payable for securities lending reported on the liability page. \$ 87,278,232

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
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 [] No []

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
Fifth Third Bank	511 Walnut Street, Cincinnati, OH 45202
Federal Home Loan Bank of Cincinnati	221 E 4th St #600, Cincinnati, OH 45202
Key Bank	53 E 4th St, Cincinnati, OH 452020

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No []

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

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- 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 []

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$ 0
1.12 Residential Mortgages	\$ 908,763
1.13 Commercial Mortgages	\$ 385,268,414
1.14 Total Mortgages in Good Standing	\$ 386,177,177
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	\$ 728,167
1.34 Total Mortgages with Interest Overdue more than Three Months	\$ 728,167
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)	\$ 386,905,344
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	46.800 %
2.2 A&H cost containment percent	0.700 %
2.3 A&H expense percent excluding cost containment expenses	66.100 %
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:

- 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?
- If no, explain:
- Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?
- 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
.....

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only				7 Deposit-Type Contracts
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama	AL	2,534,220	100	427,376	0	2,961,696
2. Alaska	AK	172,861	0	37,109	0	209,970
3. Arizona	AZ	2,971,272	0	407,891	0	3,379,163
4. Arkansas	AR	1,403,583	0	122,903	0	1,526,486
5. California	CA	20,264,651	0	510,391	0	20,773,042
6. Colorado	CO	5,206,679	0	625,667	0	5,832,346
7. Connecticut	CT	2,719,432	0	176,550	0	2,895,982
8. Delaware	DE	324,235	0	44,377	0	368,612
9. District of Columbia	DC	508,273	0	75,864	0	584,137
10. Florida	FL	16,944,199	0	3,357,752	0	20,301,951
11. Georgia	GA	5,831,884	8,183	469,154	0	6,309,221
12. Hawaii	HI	125,916	0	32,321	0	158,237
13. Idaho	ID	1,705,550	0	152,953	0	1,858,503
14. Illinois	IL	5,537,471	0	704,316	0	6,241,787
15. Indiana	IN	2,902,706	0	263,199	0	3,165,905
16. Iowa	IA	2,181,202	0	134,027	0	2,315,229
17. Kansas	KS	2,827,571	1,500	322,788	0	3,151,859
18. Kentucky	KY	2,328,696	0	176,280	0	2,504,976
19. Louisiana	LA	2,301,873	0	297,115	0	2,598,988
20. Maine	ME	500,337	0	44,304	0	544,641
21. Maryland	MD	4,374,869	165	463,577	0	4,838,611
22. Massachusetts	MA	4,229,255	0	397,830	0	4,627,085
23. Michigan	MI	6,638,534	0	668,617	0	7,307,151
24. Minnesota	MN	3,144,984	0	266,268	0	3,411,252
25. Mississippi	MS	1,218,668	0	87,824	0	1,306,492
26. Missouri	MO	2,681,868	0	359,272	0	3,041,140
27. Montana	MT	1,390,618	0	77,713	0	1,468,331
28. Nebraska	NE	2,006,447	0	107,799	0	2,114,246
29. Nevada	NV	886,620	0	115,264	0	1,001,884
30. New Hampshire	NH	1,222,029	0	89,332	0	1,311,361
31. New Jersey	NJ	5,382,691	0	723,571	0	6,106,262
32. New Mexico	NM	445,998	0	41,808	0	487,806
33. New York	NY	396,413	0	101,999	0	498,412
34. North Carolina	NC	5,440,185	7,280	980,237	0	6,427,702
35. North Dakota	ND	537,029	0	56,123	0	593,152
36. Ohio	OH	15,260,608	0	1,157,991	0	16,418,599
37. Oklahoma	OK	2,328,971	0	309,969	0	2,638,940
38. Oregon	OR	2,568,041	0	256,523	0	2,824,564
39. Pennsylvania	PA	7,120,371	35,262	915,946	0	8,071,579
40. Rhode Island	RI	784,490	0	86,776	0	871,266
41. South Carolina	SC	2,306,904	0	283,869	0	2,590,773
42. South Dakota	SD	212,857	0	57,740	0	270,597
43. Tennessee	TN	7,116,549	0	962,014	0	8,078,563
44. Texas	TX	16,673,619	0	1,642,610	0	18,316,229
45. Utah	UT	3,729,094	0	349,314	0	4,078,408
46. Vermont	VT	281,080	0	40,004	0	321,084
47. Virginia	VA	4,721,181	200	444,941	0	5,166,322
48. Washington	WA	3,703,623	0	445,128	0	4,148,751
49. West Virginia	WV	824,545	10,000	131,476	0	966,021
50. Wisconsin	WI	2,888,953	0	336,367	0	3,225,320
51. Wyoming	WY	430,819	0	33,598	0	464,417
52. American Samoa	AS	0	0	0	0	0
53. Guam	GU	36,996	0	0	0	36,996
54. Puerto Rico	PR	1,700,615	0	613,412	0	2,314,027
55. U.S. Virgin Islands	VI	1,525	0	1,250	0	2,775
56. Northern Mariana Islands	MP	0	0	0	0	0
57. Canada	CAN	2,148	0	647	0	2,795
58. Aggregate Other Aliens	OT	3,035	0	1,022	0	4,057
59. Subtotal	XXX	191,984,843	62,690	20,990,168	0	213,037,701
60. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0
61. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0
62. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0
63. Premium or annuity considerations waived under disability or other contract provisions	XXX	356,267	0	403,308	0	759,575
64. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0
65. Totals (Direct Business)	XXX	192,341,110	62,690	21,393,476	0	213,797,276
66. Plus Reinsurance Assumed	XXX	0	0	95,075	0	95,075
67. Totals (All Business)	XXX	192,341,110	62,690	21,488,551	0	213,892,351
68. Less Reinsurance Ceded	XXX	125,929,839	0	7,530,235	0	133,460,074
69. Totals (All Business) less Reinsurance Ceded	XXX	66,411,271	62,690	13,958,316	0	80,432,277
DETAILS OF WRITE-INS						
58001. ZZ Other Alien	XXX	3,035	0	1,022	0	4,057
58002.	XXX					
58003.	XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	3,035	0	1,022	0	4,057
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0

(a) Active Status Counts:

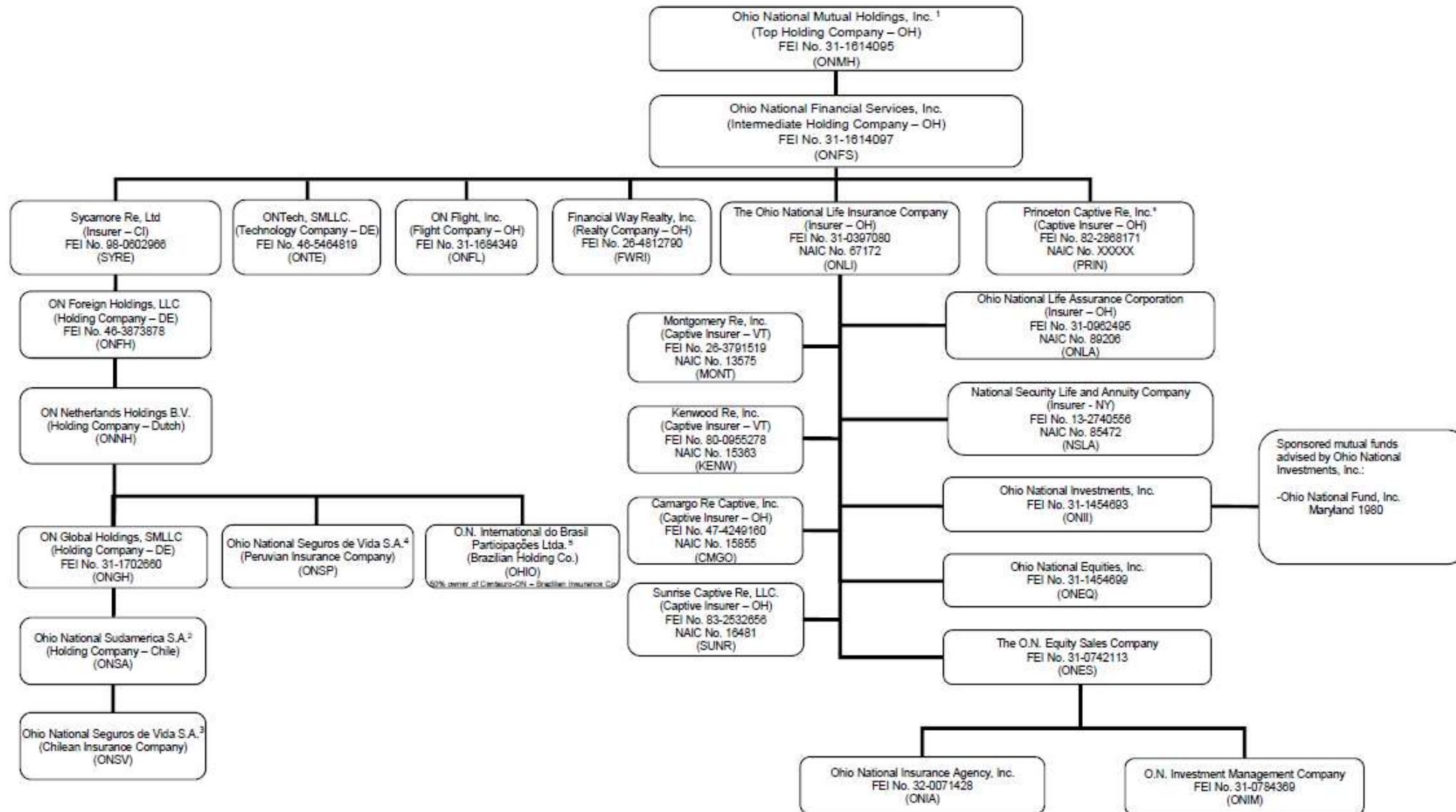
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 51 R - Registered - Non-domiciled RRGs..... 0

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

All subsidiaries are 100% owned except as noted



STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- iliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
..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.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
..0704	Ohio National Mutual Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	CYML	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.	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
..0704	Ohio National Mutual Holdings, Inc.	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. O.N. International do Brasil Participações Ltda.	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		Princeton Captive Re, Inc.	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		The Ohio National Life Insurance Company	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		Ohio National Life Assurance Corporation	OH	UDP	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	N	0
..0704	Ohio National Mutual Holdings, Inc.	89206	31-0962495	0	0		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.	85472	13-2740556	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.	13575	26-3791519	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.	15363	80-0955278	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.	15855	47-4249160	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.	16481	83-2532656	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	31-1454693	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	31-1454699	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	31-0742113	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	32-0071428	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	31-0784369	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	31-1684349	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	26-4812790	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
..0704	Ohio National Mutual Holdings, Inc.	00000	46-5464819	0	0										

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd 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.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION
OVERFLOW PAGE FOR WRITE-INS

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. Administrative Charges	75,849	13,469	125,038
08.305. VUL Gain (Loss)	(11,332)	0	(484,375)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	64,517	13,469	(359,337)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	398,099,955	436,177,365
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	22,050,000	12,050,634
2.2 Additional investment made after acquisition	4,448	0
3. Capitalized deferred interest and other	0	43,622
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	33,249,059	50,171,666
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	386,905,344	398,099,955
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	386,905,344	398,099,955
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	386,905,344	398,099,955

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,298,492	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,081,010	26,318,953
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	25,674	44,053
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	59,722	64,514
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	30,345,454	26,298,492
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	30,345,454	26,298,492

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,760,004,725	1,838,588,519
2. Cost of bonds and stocks acquired	326,120,101	370,776,112
3. Accrual of discount	314,908	811,650
4. Unrealized valuation increase (decrease)	266,239	140,404
5. Total gain (loss) on disposals	1,067,782	13,072,717
6. Deduct consideration for bonds and stocks disposed of	193,479,749	460,372,011
7. Deduct amortization of premium	1,043,722	2,143,905
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	168,144	1,911,600
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,446,666	1,042,839
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	1,894,528,806	1,760,004,725
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,894,528,806	1,760,004,725

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	976,579,859	30,658,803	66,634,484	(3,956,610)	976,579,859	936,647,568	0	922,366,227
2. NAIC 2 (a)	803,330,741	62,146,935	30,554,931	2,874,779	803,330,741	837,797,524	0	732,495,199
3. NAIC 3 (a)	84,676,756	4,677,354	8,802,734	685,191	84,676,756	81,236,567	0	75,920,482
4. NAIC 4 (a)	12,528,694	0	140,227	(1,336)	12,528,694	12,387,131	0	13,561,304
5. NAIC 5 (a)	4,874,441	0	45,833	1,958	4,874,441	4,830,566	0	2,706,734
6. NAIC 6 (a)	1,501,746	0	1,156,171	322	1,501,746	345,897	0	1,694,215
7. Total Bonds	1,883,492,237	97,483,092	107,334,380	(395,696)	1,883,492,237	1,873,245,253	0	1,748,744,160
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	2,000,000	0	0	0	2,000,000	2,000,000	0	2,000,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,000,000	0	0	0	2,000,000	2,000,000	0	2,000,000
15. Total Bonds and Preferred Stock	1,885,492,237	97,483,092	107,334,380	(395,696)	1,885,492,237	1,875,245,253	0	1,750,744,160

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$0 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SI02

Schedule DA - Part 1 - Short-Term Investments
N O N E

Schedule DA - Verification - Short-Term Investments
N O N E

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	3,776,708
2. Cost Paid/(Consideration Received) on additions	1,212,873
3. Unrealized Valuation increase/(decrease)	169,369
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	1,086,459
6. Considerations received/(paid) on terminations	2,202,892
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	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,042,517
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,042,517

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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.....	4,042,517
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	4,042,517
4. Part D, Section 1, Column 6	4,042,517
5. Part D, Section 1, Column 7	0
6. Total (Line 3 minus Line 4 minus Line 5).....	(1)

Fair Value Check

7. Part A, Section 1, Column 16	4,042,517
8. Part B, Section 1, Column 13	0
9. Total (Line 7 plus Line 8).....	4,042,517
10. Part D, Section 1, Column 9	4,042,517
11. Part D, Section 1, Column 10	0
12 Total (Line 9 minus Line 10 minus Line 11).....	0

Potential Exposure Check

13. Part A, Section 1, Column 21	0
14. Part B, Section 1, Column 20	0
15. Part D, Section 1, Column 12	0
16. Total (Line 13 plus Line 14 minus Line 15).....	0

Schedule E - Part 2 - Verification - Cash Equivalents
N O N E

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

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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						
1826193	BELLEVUE	KY.		05/13/2021	3.250	730,000	0	1,430,000
3326204	HUNTINGTON	NY		06/18/2021	3.640	2,120,000	0	3,900,000
3626206	CARROLLTON	OH		06/29/2021	3.500	2,250,000	0	4,900,000
4426194	VICTORIA	TX		05/14/2021	3.500	4,000,000	0	6,520,000
4726196	PORTSMOUTH	VA		05/19/2021	3.634	3,400,000	0	5,300,000
0599999. Mortgages in good standing - Commercial mortgages-all other						12,500,000	0	22,050,000
0899999. Total Mortgages in good standing						12,500,000	0	22,050,000
1699999. Total - Restructured Mortgages						0	0	0
3325859	CENTERPORT	NY		09/28/2016	4.200	0	4,448	785,000
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other						0	4,448	785,000
2499999. Total - Mortgages with overdue interest over 90 days						0	4,448	785,000
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						12,500,000	4,448	22,835,000

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 Capitalized Deferred Interest and Other	16 Total Change in Book Value (8+9+10+11)	17 Total Foreign Exchange Change in Book Value	18 Realized 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 Deferred Interest and Other	12 Book Value			13 Change in Book Value			
0325431	TUCSON	AZ		12/05/2008	06/18/2021	1,076,670	0	0	0	0	0	1,050,474	1,050,474	0	0	0	0
1025736	LIVE OAK	FL		01/20/2015	05/11/2021	2,042,114	0	0	0	0	0	1,997,070	1,997,070	0	0	0	0
1125969	GRIFIN	GA		12/21/2017	05/19/2021	669,348	0	0	0	0	0	633,954	633,954	0	0	0	0
1425618	NORTHFIELD	IL		05/03/2013	06/14/2021	522,303	0	0	0	0	0	452,603	452,603	0	0	0	0
1425673	CHICAGO	IL		01/24/2014	05/25/2021	946,816	0	0	0	0	0	925,960	925,960	0	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011	06/29/2021	831,676	0	0	0	0	0	802,590	802,590	0	0	0	0
2825293	OMAHA	NE		12/28/2006	05/10/2021	165,514	0	0	0	0	0	50,169	50,169	0	0	0	0
3225235	ROSIELL	NM		05/04/2006	05/30/2021	191,888	0	0	0	0	0	32,353	32,353	0	0	0	0
3625388	CARROLLTON	OH		03/24/2008	06/29/2021	442,108	0	0	0	0	0	352,545	352,545	0	0	0	0
3925299	PITTSBURGH	PA		12/21/2006	05/28/2021	119,046	0	0	0	0	0	74,199	74,199	0	0	0	0
4425493	DALLAS	TX		04/07/2011	04/15/2021	606,314	0	0	0	0	0	565,646	565,646	0	0	0	0
0199999. Mortgages closed by repayment						7,613,797	0	0	0	0	0	6,937,563	6,937,563	0	0	0	0
0125745	HOOVER	AL		03/26/2015		1,311,039	0	0	0	0	0	29,352	29,352	0	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,269,375	0	0	0	0	0	37,056	37,056	0	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,388,518	0	0	0	0	0	26,324	26,324	0	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,076,670	0	0	0	0	0	13,208	13,208	0	0	0	0
0325771	PHOENIX	AZ		06/30/2015		985,173	0	0	0	0	0	16,595	16,595	0	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,979,207	0	0	0	0	0	23,446	23,446	0	0	0	0
0325824	PHOENIX	AZ		04/26/2016		671,479	0	0	0	0	0	7,838	7,838	0	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,377,008	0	0	0	0	0	26,298	26,298	0	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,632,677	0	0	0	0	0	35,784	35,784	0	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,248,006	0	0	0	0	0	9,724	9,724	0	0	0	0
0325904	TUCSON	AZ		05/01/2017		491,683	0	0	0	0	0	8,338	8,338	0	0	0	0

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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 and Other	15 Total Change in Book Value (8+9-10+11)	16 Total Foreign Exchange Change in Book Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal
	2 City	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					
0325940	PHOENIX	AZ		09/12/2017		1,252,942	0	0	0	0	0	0	0	12,667	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,033,671	0	0	0	0	0	0	0	10,451	0	0	0
0325942	PHOENIX	AZ		09/12/2017		577,249	0	0	0	0	0	0	0	5,836	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,339,352	0	0	0	0	0	0	0	19,126	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,775,665	0	0	0	0	0	0	0	57,000	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,351,558	0	0	0	0	0	0	0	29,756	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2018		4,196,328	0	0	0	0	0	0	0	26,815	0	0	0
0326130	TEMPE	AZ		02/19/2020		808,861	0	0	0	0	0	0	0	10,695	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,639,569	0	0	0	0	0	0	0	39,000	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,582,981	0	0	0	0	0	0	0	18,036	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		2,079,141	0	0	0	0	0	0	0	23,689	0	0	0
0426099	ROGERS	AR		07/31/2019		1,370,341	0	0	0	0	0	0	0	15,613	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,391,016	0	0	0	0	0	0	0	27,241	0	0	0
0525522	DANA POINT	CA		08/19/2011		626,986	0	0	0	0	0	0	0	23,677	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		166,557	0	0	0	0	0	0	0	41,413	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,042,539	0	0	0	0	0	0	0	21,524	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,341,427	0	0	0	0	0	0	0	25,716	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,096,288	0	0	0	0	0	0	0	26,755	0	0	0
0526174	HAYWARD	CA		02/10/2021		0	0	0	0	0	0	0	0	23,876	0	0	0
0625722	GREENWOOD	CO		12/15/2014		339,544	0	0	0	0	0	0	0	27,341	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,806,819	0	0	0	0	0	0	0	35,807	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,367,088	0	0	0	0	0	0	0	14,102	0	0	0
0625917	WESTMINSTER	CO		06/29/2017		957,186	0	0	0	0	0	0	0	8,928	0	0	0
0626026	FALCON	CO		09/11/2018		3,210,262	0	0	0	0	0	0	0	46,485	0	0	0
0826027	MIDDLETON	DE		09/11/2018		2,019,504	0	0	0	0	0	0	0	28,593	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,585,159	0	0	0	0	0	0	0	41,925	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		699,926	0	0	0	0	0	0	0	38,291	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		683,925	0	0	0	0	0	0	0	5,753	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,388,944	0	0	0	0	0	0	0	34,199	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		389,138	0	0	0	0	0	0	0	38,381	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		723,321	0	0	0	0	0	0	0	28,664	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		576,557	0	0	0	0	0	0	0	22,016	0	0	0
1025528	ORLANDO	FL		09/29/2011		488,308	0	0	0	0	0	0	0	18,127	0	0	0
1025565	TAMPA	FL		07/03/2012		1,949,513	0	0	0	0	0	0	0	31,607	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		251,487	0	0	0	0	0	0	0	46,759	0	0	0
1025581	MARIANNA	FL		10/26/2012		882,593	0	0	0	0	0	0	0	27,330	0	0	0
1025647	OCEEE	FL		08/29/2013		838,225	0	0	0	0	0	0	0	23,038	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		605,190	0	0	0	0	0	0	0	46,605	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		300,468	0	0	0	0	0	0	0	29,014	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,037,798	0	0	0	0	0	0	0	16,406	0	0	0
1025695	NICEVILLE	FL		08/08/2014		809,891	0	0	0	0	0	0	0	7,846	0	0	0
1025698	OCALA	FL		09/03/2014		1,203,121	0	0	0	0	0	0	0	26,975	0	0	0
1025703	NAPLES	FL		09/19/2014		1,038,052	0	0	0	0	0	0	0	24,108	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,042,114	0	0	0	0	0	0	0	18,108	0	0	0
1025740	DORAL	FL		02/26/2015		1,580,357	0	0	0	0	0	0	0	20,777	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,033,189	0	0	0	0	0	0	0	25,194	0	0	0
1025817	NAPLES	FL		02/19/2016		4,491,056	0	0	0	0	0	0	0	43,955	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		314,121	0	0	0	0	0	0	0	13,295	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,731,400	0	0	0	0	0	0	0	58,544	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,335,242	0	0	0	0	0	0	0	35,550	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,790,682	0	0	0	0	0	0	0	29,554	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,744,926	0	0	0	0	0	0	0	41,962	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		965,002	0	0	0	0	0	0	0	9,823	0	0	0
1125969	GRIFFIN	GA		12/21/2017		669,348	0	0	0	0	0	0	0	14,234	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,861,404	0	0	0	0	0	0	0	19,301	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,527,258	0	0	0	0	0	0	0	29,025	0	0	0
1126042	MACON	GA		12/14/2018		2,402,079	0	0	0	0	0	0	0	20,640	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,779,979	0	0	0	0	0	0	0	24,098	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,913,455	0	0	0	0	0	0	0	18,057	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,862,564	0	0	0	0	0	0	0	88,835	0	0	0

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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 and Other	15 Total Change in Book Value (8+9-10+11)	16 Total Foreign Exchange Change in Book Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal
	2 City	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					
1325938	IDAHO FALLS	...ID...		08/25/2017		1,960,094	0	0	0	0	0	0	0	0	20,132	0	0
1425429	LINCOLNWOOD	...IL...		12/01/2008		1,205,235	0	0	0	0	0	0	0	0	22,288	0	0
1425459	GURNEE	...IL...		07/22/2010		438,547	0	0	0	0	0	0	0	0	18,998	0	0
1425618	NORTHFIELD	...IL...		05/03/2013		522,303	0	0	0	0	0	0	0	0	58,192	0	0
1425631	FRANKLIN PARK	...IL...		06/20/2013		741,729	0	0	0	0	0	0	0	0	20,685	0	0
1425632	CHICAGO	...IL...		06/20/2013		741,729	0	0	0	0	0	0	0	0	20,685	0	0
1425650	LAKE ZURICH	...IL...		09/06/2013		754,787	0	0	0	0	0	0	0	0	19,353	0	0
1425673	CHICAGO	...IL...		01/24/2014		946,816	0	0	0	0	0	0	0	0	8,398	0	0
1425697	NORTHBROOK	...IL...		09/03/2014		944,822	0	0	0	0	0	0	0	0	12,195	0	0
1425704	CICERO	...IL...		09/25/2014		1,752,528	0	0	0	0	0	0	0	0	23,404	0	0
1425860	DEERFIELD	...IL...		09/29/2016		855,251	0	0	0	0	0	0	0	0	6,429	0	0
1425873	NORTHBROOK	...IL...		12/20/2016		1,950,718	0	0	0	0	0	0	0	0	14,494	0	0
1425946	BARRINGTON	...IL...		09/27/2017		761,337	0	0	0	0	0	0	0	0	7,647	0	0
1425953	HINSDALE	...IL...		10/30/2017		1,995,876	0	0	0	0	0	0	0	0	19,524	0	0
1426023	LOMBARD	...IL...		08/28/2018		2,374,004	0	0	0	0	0	0	0	0	21,079	0	0
1525573	GRIFFITH	...IN...		09/11/2012		1,096,633	0	0	0	0	0	0	0	0	34,306	0	0
1525629	GREENFIELD	...IN...		06/14/2013		1,266,006	0	0	0	0	0	0	0	0	35,631	0	0
1525677	MOORESVILLE	...IN...		02/18/2014		273,697	0	0	0	0	0	0	0	0	54,367	0	0
1525696	BLOOMINGTON	...IN...		08/21/2014		531,376	0	0	0	0	0	0	0	0	12,566	0	0
1525718	ZIONSVILLE	...IN...		11/21/2014		466,298	0	0	0	0	0	0	0	0	27,288	0	0
1525783	INDIANAPOLIS	...IN...		08/04/2015		2,429,748	0	0	0	0	0	0	0	0	29,359	0	0
1525807	FORT WAYNE	...IN...		12/22/2015		659,941	0	0	0	0	0	0	0	0	12,911	0	0
1526001	FISHERS	...IN...		06/15/2018		1,517,190	0	0	0	0	0	0	0	0	18,183	0	0
1526076	FISHERS	...IN...		05/28/2019		3,890,759	0	0	0	0	0	0	0	0	22,880	0	0
1526109	FISHERS	...IN...		09/30/2019		1,598,697	0	0	0	0	0	0	0	0	18,128	0	0
1825599	MIDDLETON	...KY...		01/30/2013		778,511	0	0	0	0	0	0	0	0	41,602	0	0
1825646	LEXINGTON	...KY...		08/22/2013		903,415	0	0	0	0	0	0	0	0	35,098	0	0
1825699	LOUISVILLE	...IN...		09/05/2014		819,039	0	0	0	0	0	0	0	0	31,632	0	0
1825708	LEXINGTON	...KY...		10/10/2014		1,594,605	0	0	0	0	0	0	0	0	130,071	0	0
1825780	LEXINGTON	...KY...		07/28/2015		1,459,146	0	0	0	0	0	0	0	0	18,162	0	0
1825822	LEXINGTON	...KY...		04/07/2016		3,445,657	0	0	0	0	0	0	0	0	39,979	0	0
1826049	RICHMOND	...KY...		02/14/2019		3,408,559	0	0	0	0	0	0	0	0	46,679	0	0
2125621	ABERDEEN	...MD...		05/10/2013		439,299	0	0	0	0	0	0	0	0	14,802	0	0
2125749	DISTRICT HEIGHTS	...MD...		04/30/2015		1,475,989	0	0	0	0	0	0	0	0	19,037	0	0
2126003	ELKTON	...MD...		06/22/2018		2,002,873	0	0	0	0	0	0	0	0	21,991	0	0
2126046	CROFTON	...MD...		12/21/2018		1,414,684	0	0	0	0	0	0	0	0	11,985	0	0
2126053	SILVER SPRING	...MD...		02/21/2019		3,278,027	0	0	0	0	0	0	0	0	33,691	0	0
2225506	BURLINGTON	...MA...		06/09/2011		709,039	0	0	0	0	0	0	0	0	27,609	0	0
2225809	BRAINTREE	...MA...		12/29/2015		2,333,188	0	0	0	0	0	0	0	0	27,699	0	0
2226010	CAMBRIDGE	...MA...		07/13/2018		925,761	0	0	0	0	0	0	0	0	8,545	0	0
2325307	PLYMOUTH TWP	...MI...		03/01/2007		297,318	0	0	0	0	0	0	0	0	58,530	0	0
2325674	CLARKSTON	...MI...		01/28/2014		698,680	0	0	0	0	0	0	0	0	17,655	0	0
2325683	AUBURN HILLS	...MI...		04/17/2014		624,028	0	0	0	0	0	0	0	0	22,212	0	0
2325725	MADISON HEIGHTS	...MI...		12/17/2014		1,061,981	0	0	0	0	0	0	0	0	21,332	0	0
2325789	SHELBY TOWNSHIP	...MI...		09/09/2015		1,517,925	0	0	0	0	0	0	0	0	18,311	0	0
2325870	YPSILANTE	...MI...		12/12/2016		893,157	0	0	0	0	0	0	0	0	14,510	0	0
2325887	ROCHESTER HILLS	...MI...		02/09/2017		1,532,905	0	0	0	0	0	0	0	0	12,087	0	0
2325888	NOVI	...MI...		02/10/2017		1,204,105	0	0	0	0	0	0	0	0	43,259	0	0
2325924	NEW HUDSON	...MI...		07/12/2017		2,493,617	0	0	0	0	0	0	0	0	25,235	0	0
2326085	ROCHESTER HILLS	...MI...		06/26/2019		5,554,393	0	0	0	0	0	0	0	0	82,677	0	0
2425507	GOLDEN VALLEY	...MN...		06/14/2011		831,676	0	0	0	0	0	0	0	0	14,646	0	0
2425572	MARPLE GROVE	...MN...		09/04/2012		1,016,268	0	0	0	0	0	0	0	0	16,300	0	0
2425585	EDEN PRAIRIE	...MN...		11/29/2012		436,295	0	0	0	0	0	0	0	0	16,115	0	0
2425812	BUFFALO	...MN...		01/14/2016		1,915,133	0	0	0	0	0	0	0	0	22,492	0	0
2425962	ST. PAUL	...MN...		12/15/2017		936,706	0	0	0	0	0	0	0	0	28,934	0	0
2425966	WEST SAINT PAUL	...MN...		12/19/2017		933,279	0	0	0	0	0	0	0	0	6,216	0	0
2525738	RIDGELAND	...MS...		02/05/2015		582,255	0	0	0	0	0	0	0	0	20,728	0	0
2525867	MADISON	...MS...		11/21/2016		858,323	0	0	0	0	0	0	0	0	9,725	0	0
2625831	ST LOUIS	...MO...		05/27/2016		1,563,820	0	0	0	0	0	0	0	0	30,108	0	0
2825293	OMAHA	...NE...		12/28/2006		165,514	0	0	0	0	0	0	0	0	46,502	0	0

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	2 City	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					
3225235	ROSWELL	NM.		05/04/2006		191,888	0	0	0	0	0	0	0	32,313	0	0	0
3225728	ALBUQUERQUE	NM.		12/19/2014		906,816	0	0	0	0	0	0	60,786	0	0	0	
3225932	ALBUQUERQUE	NM.		08/04/2017		1,787,851	0	0	0	0	0	0	26,284	0	0	0	
3226008	PORTALES	NM.		07/11/2018		1,192,002	0	0	0	0	0	0	0	16,278	0	0	0
3226077	SANTA FE	NM.		05/31/2019		1,890,949	0	0	0	0	0	0	0	19,174	0	0	0
3226115	MORAVIA	NY		12/22/2004		345,388	0	0	0	0	0	0	0	18,778	0	0	0
3226194	MINEOLA	NY		11/18/2005		360,172	0	0	0	0	0	0	0	65,731	0	0	0
3226853	DUNKIRK	NY		09/15/2016		1,194,069	0	0	0	0	0	0	0	13,639	0	0	0
3226974	MASSAPEQUA	NY		01/25/2018		2,213,810	0	0	0	0	0	0	0	37,855	0	0	0
3226015	PORT WASHINGTON	NY		07/31/2018		1,592,687	0	0	0	0	0	0	0	13,839	0	0	0
3226043	RONKONKOMA	NY		12/18/2018		637,021	0	0	0	0	0	0	0	8,779	0	0	0
3226089	FARMINGDALE	NY		07/30/2019		562,219	0	0	0	0	0	0	0	7,441	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		657,826	0	0	0	0	0	0	0	31,667	0	0	0
3425582	MONROE	NC		10/26/2012		1,106,975	0	0	0	0	0	0	0	34,697	0	0	0
3425753	GARNER	NC		05/01/2015		1,066,120	0	0	0	0	0	0	0	29,676	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,729,984	0	0	0	0	0	0	0	26,151	0	0	0
3425806	DURHAM	NC		12/18/2015		1,071,896	0	0	0	0	0	0	0	21,642	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,656,577	0	0	0	0	0	0	0	30,540	0	0	0
3425862	MADISON	NC		09/29/2016		529,677	0	0	0	0	0	0	0	4,675	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		942,093	0	0	0	0	0	0	0	11,317	0	0	0
3425911	WAXHAW	NC		06/07/2017		1,980,250	0	0	0	0	0	0	0	13,654	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		1,995,357	0	0	0	0	0	0	0	27,451	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		2,873,679	0	0	0	0	0	0	0	39,282	0	0	0
3426117	GREENSBORO	NC		11/20/2019		4,044,185	0	0	0	0	0	0	0	92,544	0	0	0
3426169	JACKSONVILLE	NC		12/23/2020		1,210,634	0	0	0	0	0	0	0	12,586	0	0	0
3625274	GROVE CITY	OH		10/31/2006		426,911	0	0	0	0	0	0	0	18,151	0	0	0
3625283	BROOK PARK	OH		12/05/2006		139,379	0	0	0	0	0	0	0	31,870	0	0	0
3625388	CARROLLTON	OH		03/24/2008		442,108	0	0	0	0	0	0	0	45,122	0	0	0
3625534	FOREST PARK	OH		10/27/2011		670,793	0	0	0	0	0	0	0	17,355	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		272,906	0	0	0	0	0	0	0	28,324	0	0	0
3625615	CLEVELAND	OH		04/30/2013		672,959	0	0	0	0	0	0	0	19,275	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,168,626	0	0	0	0	0	0	0	33,188	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,342,303	0	0	0	0	0	0	0	35,945	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		612,012	0	0	0	0	0	0	0	8,307	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,748,960	0	0	0	0	0	0	0	23,377	0	0	0
3625728	CINCINNATI	OH		12/18/2014		2,530,700	0	0	0	0	0	0	0	32,751	0	0	0
3625785	KETTERING	OH		08/26/2015		724,565	0	0	0	0	0	0	0	15,005	0	0	0
3625827	LORAIN	OH		04/29/2016		987,244	0	0	0	0	0	0	0	19,098	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,797,475	0	0	0	0	0	0	0	17,910	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		1,096,241	0	0	0	0	0	0	0	25,685	0	0	0
3625970	FAIRBORN	OH		12/21/2017		938,425	0	0	0	0	0	0	0	14,992	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,547,930	0	0	0	0	0	0	0	24,137	0	0	0
3625982	OTTAWA	OH		03/14/2018		794,799	0	0	0	0	0	0	0	13,678	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		861,938	0	0	0	0	0	0	0	12,825	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,485,815	0	0	0	0	0	0	0	21,090	0	0	0
3626057	CINCINNATI	OH		03/11/2019		1,033,683	0	0	0	0	0	0	0	10,548	0	0	0
3626065	MASON	OH		04/15/2019		3,050,809	0	0	0	0	0	0	0	41,550	0	0	0
3626072	BROOK PARK	OH		04/30/2019		1,942,503	0	0	0	0	0	0	0	26,288	0	0	0
3626074	STREETSBORO	OH		05/02/2019		3,104,570	0	0	0	0	0	0	0	30,533	0	0	0
3725532	TULSA	OK		10/20/2011		724,156	0	0	0	0	0	0	0	21,971	0	0	0
3725944	TULSA	OK		09/15/2017		1,087,251	0	0	0	0	0	0	0	35,179	0	0	0
3825553	PORTLAND	OR		05/07/2012		644,677	0	0	0	0	0	0	0	13,278	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,856,433	0	0	0	0	0	0	0	24,114	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		265,775	0	0	0	0	0	0	0	10,161	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		119,046	0	0	0	0	0	0	0	18,081	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		330,768	0	0	0	0	0	0	0	22,708	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		227,466	0	0	0	0	0	0	0	15,610	0	0	0
4125449	GREENVILLE	SC		06/03/2010		83,380	0	0	0	0	0	0	0	31,578	0	0	0
4125536	FORT MILL	SC		10/31/2011		642,379	0	0	0	0	0	0	0	23,462	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,439,884	0	0	0	0	0	0	0	19,658	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest and Other	15 Total Change in Book Value (8+9-10+11)	16 Total Foreign Exchange Change in Book Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	
	2 City	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						
4125918	CONWAY	SC.		.06/28/2017		2,215,068	.0	.0	.0	.0	.0	.0		0	22,871	0	.0	.0
4225864	BELLE FOURCHE	SD.		.11/08/2016		1,724,398	.0	.0	.0	.0	.0	.0		0	19,050	0	.0	.0
4325727	LAKELAND	TN.		.12/19/2014		1,052,811	.0	.0	.0	.0	.0	.0		0	24,136	0	.0	.0
4325756	FRANKLIN	TN.		.05/11/2015		596,157	.0	.0	.0	.0	.0	.0		0	67,373	0	.0	.0
4325959	COLLIERVILLE	TN.		.11/20/2017		1,405,366	.0	.0	.0	.0	.0	.0		0	14,008	0	.0	.0
4326034	CHATTANOOGA	TN.		.11/27/2018		1,079,830	.0	.0	.0	.0	.0	.0		0	9,395	0	.0	.0
4326055	CHATTANOOGA	TN.		.02/27/2019		2,307,952	.0	.0	.0	.0	.0	.0		0	13,940	0	.0	.0
4326063	CORDOVA	TN.		.03/29/2019		1,484,165	.0	.0	.0	.0	.0	.0		0	20,031	0	.0	.0
4425058	ABILENE	TX.		.02/27/2004		2,208,785	.0	.0	.0	.0	.0	.0		0	74,024	0	.0	.0
4425222	CONROE	TX.		.03/28/2006		1,018,691	.0	.0	.0	.0	.0	.0		0	18,245	0	.0	.0
4425228	TEMPLE	TX.		.04/06/2006		679,957	.0	.0	.0	.0	.0	.0		0	27,075	0	.0	.0
4425299	CONROE	TX.		.01/19/2007		417,139	.0	.0	.0	.0	.0	.0		0	6,551	0	.0	.0
4425369	SUGAR LAND	TX.		.12/21/2007		721,423	.0	.0	.0	.0	.0	.0		0	24,497	0	.0	.0
4425393	TEMPLE	TX.		.05/12/2008		627,130	.0	.0	.0	.0	.0	.0		0	15,915	0	.0	.0
4425462	HOUSTON	TX.		.09/15/2010		524,394	.0	.0	.0	.0	.0	.0		0	24,061	0	.0	.0
4425493	DALLAS	TX.		.04/07/2011		606,314	.0	.0	.0	.0	.0	.0		0	10,239	0	.0	.0
4425554	PORTLAND	TX.		.05/14/2012		911,820	.0	.0	.0	.0	.0	.0		0	30,485	0	.0	.0
4425571	EL PASO	TX.		.08/28/2012		869,595	.0	.0	.0	.0	.0	.0		0	20,083	0	.0	.0
4425592	LYTLE	TX.		.12/20/2012		283,846	.0	.0	.0	.0	.0	.0		0	33,055	0	.0	.0
4425641	HOUSTON	TX.		.08/02/2013		1,379,280	.0	.0	.0	.0	.0	.0		0	25,267	0	.0	.0
4425665	LAREDO	TX.		.11/26/2013		594,372	.0	.0	.0	.0	.0	.0		0	34,367	0	.0	.0
4425685	SAN ANTONIO	TX.		.05/23/2014		996,954	.0	.0	.0	.0	.0	.0		0	23,549	0	.0	.0
4425715	EL PASO	TX.		.10/30/2014		870,956	.0	.0	.0	.0	.0	.0		0	15,716	0	.0	.0
4425724	FREDERICKSBURG	TX.		.12/16/2014		867,130	.0	.0	.0	.0	.0	.0		0	26,769	0	.0	.0
4425735	SAN ANTONIO	TX.		.01/09/2015		468,016	.0	.0	.0	.0	.0	.0		0	26,108	0	.0	.0
4425737	ADDISON	TX.		.01/20/2015		769,735	.0	.0	.0	.0	.0	.0		0	16,874	0	.0	.0
4425741	NORTH RICHLAND HILLS	TX.		.03/13/2015		1,781,855	.0	.0	.0	.0	.0	.0		0	22,078	0	.0	.0
4425755	HOUSTON	TX.		.05/07/2015		519,484	.0	.0	.0	.0	.0	.0		0	50,202	0	.0	.0
4425767	SAN ANTONIO	TX.		.06/15/2015		2,750,586	.0	.0	.0	.0	.0	.0		0	34,233	0	.0	.0
4425774	RED OAK	TX.		.07/10/2015		1,168,422	.0	.0	.0	.0	.0	.0		0	9,665	0	.0	.0
4425852	DALLAS	TX.		.09/13/2016		2,513,149	.0	.0	.0	.0	.0	.0		0	28,882	0	.0	.0
4425879	SAN ANTONIO	TX.		.01/11/2017		1,839,699	.0	.0	.0	.0	.0	.0		0	19,852	0	.0	.0
4425891	EL PASO	TX.		.03/06/2017		608,061	.0	.0	.0	.0	.0	.0		0	10,617	0	.0	.0
4425894	ROCKWALL	TX.		.03/21/2017		1,404,968	.0	.0	.0	.0	.0	.0		0	9,007	0	.0	.0
4425903	VICTORIA	TX.		.04/27/2017		1,511,223	.0	.0	.0	.0	.0	.0		0	18,472	0	.0	.0
4425907	SAN ANTONIO	TX.		.05/12/2017		799,345	.0	.0	.0	.0	.0	.0		0	13,424	0	.0	.0
4425914	HORIZON CITY	TX.		.06/21/2017		1,910,010	.0	.0	.0	.0	.0	.0		0	25,050	0	.0	.0
4425928	EL PASO	TX.		.07/18/2017		4,865,898	.0	.0	.0	.0	.0	.0		0	78,169	0	.0	.0
4425945	PFLUGERVILLE	TX.		.09/20/2017		2,685,830	.0	.0	.0	.0	.0	.0		0	27,076	0	.0	.0
4425981	EL PASO	TX.		.03/09/2018		3,731,415	.0	.0	.0	.0	.0	.0		0	35,377	0	.0	.0
4425984	HOUSTON	TX.		.03/28/2018		912,037	.0	.0	.0	.0	.0	.0		0	8,890	0	.0	.0
4426060	MCALENN	TX.		.03/26/2019		2,164,240	.0	.0	.0	.0	.0	.0		0	29,517	0	.0	.0
4426061	SWEETWATER	TX.		.03/27/2019		2,604,672	.0	.0	.0	.0	.0	.0		0	23,037	0	.0	.0
4426087	NEW BRAUNFELS	TX.		.07/15/2019		1,250,545	.0	.0	.0	.0	.0	.0		0	15,437	0	.0	.0
4426106	HOUSTON	TX.		.09/19/2019		1,746,802	.0	.0	.0	.0	.0	.0		0	17,120	0	.0	.0
4426110	FORT WORTH	TX.		.10/10/2019		3,500,579	.0	.0	.0	.0	.0	.0		0	47,733	0	.0	.0
4525380	PROVO	UT.		.01/31/2008		404,184	.0	.0	.0	.0	.0	.0		0	65,008	0	.0	.0
4525637	SALT LAKE CITY	UT.		.06/27/2013		741,729	.0	.0	.0	.0	.0	.0		0	20,685	0	.0	.0
4525711	ROY	UT.		.10/21/2014		567,426	.0	.0	.0	.0	.0	.0		0	21,001	0	.0	.0
4525744	SALT LAKE CITY	UT.		.03/26/2015		1,250,044	.0	.0	.0	.0	.0	.0		0	27,734	0	.0	.0
4526025	SALT LAKE CITY	UT.		.09/04/2018		2,102,002	.0	.0	.0	.0	.0	.0		0	18,390	0	.0	.0
4526136	OREM	UT.		.03/30/2020		2,164,121	.0	.0	.0	.0	.0	.0		0	13,816	0	.0	.0
4720658	GLEN ALLEN	VA.		.03/13/2019		3,036,956	.0	.0	.0	.0	.0	.0		0	17,965	0	.0	.0
4725237	MECHANICSVILLE	VA.		.05/15/2006		152,957	.0	.0	.0	.0	.0	.0		0	30,265	0	.0	.0
4725546	ROANOKE	VA.		.02/27/2012		1,114,451	.0	.0	.0	.0	.0	.0		0	23,579	0	.0	.0
4725634	VIRGINIA BEACH	VA.		.06/26/2013		448,369	.0	.0	.0	.0	.0	.0		0	41,777	0	.0	.0
4725706	WOODBRIDGE	VA.		.09/30/2014		1,028,847	.0	.0	.0	.0	.0	.0		0	63,237	0	.0	.0
4725720	MIDLOTHIAN	VA.		.12/03/2014		832,669	.0	.0	.0	.0	.0	.0		0	10,677	0	.0	.0
4725721	YORKTOWN	VA.		.12/10/2014		832,056	.0	.0	.0	.0	.0	.0		0	19,075	0	.0	.0
4725960	NORFOLK	VA.		.11/22/2017		2,699,719	.0	.0	.0	.0	.0	.0		0	27,152	0	.0	.0

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal		
	2 City	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						
4725983	VIRGINIA BEACH	VA		.03/16/2018		1,861,670	0	0	0	0	0	0	0	29,076	0	0	0	
4726029	FARMVILLE	VA		.09/27/2018		5,833,340	0	0	0	0	0	0	0	51,680	0	0	0	
4726162	STERLING	VA		.11/12/2020		2,650,000	0	0	0	0	0	0	0	22,875	0	0	0	
4726180	WINCHESTER	VA		.03/25/2021		0	0	0	0	0	0	0	0	39,195	0	0	0	
4825719	TUKWILA	WA		.11/21/2014		1,213,391	0	0	0	0	0	0	0	28,123	0	0	0	
4825759	RICHLAND	WA		.05/21/2015		3,477,766	0	0	0	0	0	0	0	42,130	0	0	0	
4825775	SILVERDALE	WA		.07/13/2016		2,432,289	0	0	0	0	0	0	0	30,257	0	0	0	
4825838	AUBURN	WA		.06/29/2016		1,420,592	0	0	0	0	0	0	0	11,253	0	0	0	
4825861	TACOMA	WA		.10/04/2016		.725,238	0	0	0	0	0	0	0	13,455	0	0	0	
4825916	BELLINGHAM	WA		.06/28/2017		2,748,430	0	0	0	0	0	0	0	28,245	0	0	0	
4826050	BURien	WA		.02/15/2019		1,837,164	0	0	0	0	0	0	0	24,777	0	0	0	
4925383	HEGESVILLE	WV		.02/11/2008		602,824	0	0	0	0	0	0	0	63,887	0	0	0	
5025890	BURLINGTON	WI		.03/03/2017		600,622	0	0	0	0	0	0	0	15,035	0	0	0	
5026067	ARCADIA	WI		.04/17/2019		751,703	0	0	0	0	0	0	0	10,984	0	0	0	
5026068	CASHTON	WI		.04/17/2019		703,419	0	0	0	0	0	0	0	10,280	0	0	0	
0299999. Mortgages with partial repayments							384,819,868	0	0	0	0	0	0	0	6,955,926	0	0	0
0599999 - Totals							392,433,665	0	0	0	0	0	0	0	6,937,563	13,893,489	0	0

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - PART 2

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

SCHEDULE BA - PART 3

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

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STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
91282C-CB-5	US TREASURY NV/6 1.625% 05/15/31		.06/18/2021	Bank of America		1,812,472	1,785,000	2,916	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						1,812,472	1,785,000	2,916	XXX
91087B-AQ-3	UNITED MEXICAN STATES 4.280% 08/14/41	D.	.04/07/2021	Various		2,999,760	3,000,000	0	2.B FE
1099999. Subtotal - Bonds - All Other Governments						2,999,760	3,000,000	0	XXX
03255L-JU-4	ANAHEIM CA PUBLIC FING AUTH LE 3.121% 07/01/51		.06/11/2021	Goldman Sachs & Co		2,000,000	2,000,000	0	1.F FE
59465P-CB-8	MICHIGAN ST HSG DEV AUTH RENTA 3.058% 10/01/46		.06/04/2021	Bank of America		5,000,000	5,000,000	0	1.C FE
59469B-SJ-2	MICHIGAN ST STRATEGIC FUND LTD 3.225% 09/01/47		.06/23/2021	Citi Global Markets Inc.		2,000,000	2,000,000	0	1.D FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,000,000	9,000,000	0	XXX
023135-CB-0	AMAZON.COM INC 3.100% 05/12/51		.05/10/2021	J P Morgan & Co		992,840	1,000,000	0	1.FE
023135-CB-0	AMAZON.COM INC 3.100% 05/12/51		.05/10/2021	J P Morgan & Co		992,840	1,000,000	0	1.D FE
03040W-AZ-8	AMERICAN WATER CAP CORP 3.250% 06/01/51		.05/10/2021	J P Morgan & Co		1,994,260	2,000,000	0	2.A FE
092113-AN-9	BLACK HILLS CORP 4.200% 09/15/46		.06/24/2021	Jeffries & Co		1,681,980	1,500,000	18,025	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		249,755	249,755	0	1.F FE
09261W-AJ-3	BLACKROCK DLF IX 2020-1 D 4.190% 07/21/30		.04/28/2021	Direct		132,979	132,979	0	2.B FE
12737#-AB-7	CSFY CORE II LLC 2.920% 04/01/33		.04/01/2021	US Bancorp		3,000,000	3,000,000	0	1.G Z
225655-A8-8	CRESCENT CAPITAL BDC INC SENIOR UNSECURED NOTES 4.000% 02/17/26		.05/05/2021	Wells Fargo Securities		2,000,000	2,000,000	0	2.C FE
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		.06/02/2021	Watervay Securities		6,747	6,701	0	1.Z
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		.06/02/2021	Watervay Securities		1,604,253	1,593,299	0	1.E Z
25402J-AB-5	DIGITAL BRIGE ISSUER LLC 2021-1I A2 3.933% 09/25/51		.06/30/2021	Barclays		3,000,000	3,000,000	0	2.B FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		.04/15/2021	Credit Suisse		1,147,000	1,147,000	0	2.B FE
33939H-AB-5	FLEX INTERMEDIATE HOLDCO 144A 4.317% 12/30/39		.05/24/2021	RBC Capital Markets		1,999,900	2,000,000	0	2.C FE
404119-CB-3	HCA INC 3.500% 07/15/51		.06/21/2021	Bank of America		2,985,030	3,000,000	0	2.C FE
404119-CC-1	HCA INC 2.375% 07/15/31		.06/21/2021	Wells Fargo Securities		993,880	1,000,000	0	2.C FE
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51		.06/17/2021	Barclays		5,000,000	5,000,000	0	2.B FE
455170-AB-6	INDIANA UNIV HEALTH INC 2.852% 11/01/51		.06/24/2021	J P Morgan & Co		3,000,000	3,000,000	0	1.C 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		.04/20/2021	Various		3,487,020	3,000,000	31,725	2.B FE
55354G-AM-2	MSCI INC 144A 3.625% 11/01/31		.04/30/2021	J P Morgan & Co		1,000,000	1,000,000	0	3.A FE
573284-AX-4	MARTIN MARIETTA MATERIAL 3.200% 07/15/51		.06/21/2021	J P Morgan & Co		2,975,910	3,000,000	0	2.B FE
680223-AL-8	OLD PUBLIC INTL CORP 3.850% 06/11/51		.06/08/2021	Morgan Stanley Dean Witter		1,998,580	2,000,000	0	2.B FE
68622T-AA-9	ORGANON FINANCE 1 LLC 144A 4.125% 04/30/28		.06/09/2021	Bank of America		511,250	500,000	2,807	3.B FE
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
87264A-BD-6	T-MOBILE USA INC 3.750% 04/15/27		.05/25/2021	Tax Free Exchange		2,007,607	2,000,000	0	2.C FE
87264A-BL-8	T-MOBILE USA INC 3.000% 02/15/41		.05/25/2021	Tax Free Exchange		2,006,048	2,000,000	0	2.C FE
87264A-BN-4	T-MOBILE USA INC 3.300% 02/15/51		.05/25/2021	Tax Free Exchange		2,075,361	2,000,000	0	2.C FE
92564R-AB-1	VICI PROPERTIES / NOTE 144A 4.625% 12/01/29		.04/06/2021	Citi Global Markets Inc.		521,250	500,000	8,158	3.B FE
92840V-AH-5	VISTRA OPERATIONS CO LLC 144A 4.375% 05/01/29		.05/12/2021	Morgan Stanley Dean Witter		500,000	500,000	243	3.B FE
931427-AT-5	WALGREENS BOOTS ALLIANCE INC 4.100% 04/15/50		.04/29/2021	Citi Global Markets Inc.		2,108,780	2,000,000	4,100	2.B FE
95058X-AL-2	WENDYS FUNDING LLC 2021-1A A2II 2.775% 06/15/51		.06/15/2021	Guggenheim Capital		4,500,000	4,500,000	0	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		4,500,000	4,500,000	0	2.B FE
98609*-AD-0	WESTCONNEX FINANCE CO PTY LTD SENIOR SECURED OTES 3.280% 06/15/36		.06/15/2021	SCOTIABANK		3,000,000	3,000,000	0	2.A FE
01626P-AP-1	ALIMENTATION COUCHE-TARD 144A 3.439% 05/13/41	A.	.05/10/2021	RBC Capital Markets		2,000,000	2,000,000	0	2.B FE
9784Y-AC-2	BONAVISTA ENERGY CORPORATION P/K CONVERTIBLE 10.000% 08/11/35	A.	.05/10/2021	Direct		0	9,920	0	4.
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
68628L-AC-6	SUPERIOR PLUS/GEN PRTRNR 144A 4.500% 03/15/29	A.	.04/20/2021	J P Morgan & Co		510,625	500,000	2,563	3.C FE
98462Y-AD-2	YAMANA GOLD INC 4.625% 12/15/27	A.	.06/03/2021	280 Securities		685,819	620,000	13,700	2.C FE
03290A-AB-6	ANCHORAGE CREDIT FUNDING LTD 2021-13A B 3.225% 07/27/39	D.	.05/25/2021	Greensledge Capital Markets		4,000,000	4,000,000	0	1.F FE
232806-B*-9	CYPRESS SEMI CONDUCTOR CORP SENIOR UNSECURED NOTES 3.270% 06/16/33	D.	.06/16/2021	Bank of America		2,000,000	2,000,000	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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						83,670,860	82,759,654	87,295	XXX
8399997. Total - Bonds - Part 3						97,483,092	96,544,654	90,211	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
8399999. Total - Bonds						97,483,092	96,544,654	90,211	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	240,000	,17,810	.....	0	.....
68622V-10-6 ORGANON & CO	,06/03/2021	Spin Off	521,600	,18,840	.....	0	.....
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						36,650	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						36,650	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						36,650	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						36,650	XXX	0	XXX
9999999 - Totals						97,519,742	XXX	90,211	XXX

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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	Foreign	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 Recognized	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 Contractual Maturity Date	NAIC Designation and SVO Administrative Symbol				
.361945-PD-4	GN AU920 GN AU920 3.020% 09/15/41 GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		06/15/2021	Paydown			.29,915	.29,915	.30,467	.0	.30,286	.0	.(371)	.0	.0	.0	.0	.0	.0	.0	09/15/2041	1.A			
.36197-J-ZL-2	3.940% 03/15/37		06/01/2021	Paydown			.47,487	.47,487	.49,178	.0	.48,578	.0	.(1,091)	.0	.0	.0	.47,487	.0	.0	.0	.780	03/15/2037	1.A		
.362301-B2-7	GN 758157 4.550% 05/15/38 CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE		06/01/2021	Paydown	100,0000		.47,929	.47,929	.53,321	.0	.52,045	.0	.(4,116)	.0	.0	.0	.47,929	.0	.0	.0	.909	05/15/2038	1.A		
.36235T-AB-7	BACKED CERT 4.730% 06/15/30		06/15/2021	Paydown			.37,750	.37,750	.37,750	.0	.37,750	.0	.0	.0	.0	.0	.0	.0	.0	.0	.744	06/15/2030	1.B		
.38373M-2F-6	GNMA 2008-80 IO 1.740% 04/16/50		06/01/2021	Paydown			.0	.0	.0	.0	.668	.0	.(668)	.0	.0	.0	.0	.0	.0	.0	.0	.72	04/16/2050	1.A	
.38376G-2H-2	GNMA 2011-92 C 3.775% 04/16/52		06/01/2021	Paydown			.189,742	.189,742	.186,125	.0	.188,845	.0	.896	.0	.0	.0	.189,742	.0	.0	.0	.3,542	04/16/2052	1.A		
.38376G-J2-4	GNMA 2011-77 D 4.307% 10/16/45		06/01/2021	Paydown			.158,942	.158,942	.157,123	.0	.158,424	.0	.518	.0	.0	.0	.158,942	.0	.0	.0	.2,752	10/16/2045	1.A		
.38377G-S7-5	GNMA 2010-69 PD 4.000% 07/20/40		06/01/2021	Paydown			.90,065	.90,065	.95,131	.0	.90,845	.0	.(780)	.0	.0	.0	.90,065	.0	.0	.0	.1,494	07/20/2040	1.A		
.38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41		06/01/2021	Paydown			.180,015	.180,015	.201,054	.0	.185,211	.0	.(5,196)	.0	.0	.0	.180,015	.0	.0	.0	.2,911	01/20/2041	1.A		
.38377T-LL-3	GNMA 2011-3 OP 4.000% 06/20/40		06/01/2021	Paydown			.253,481	.253,481	.281,998	.0	.256,660	.0	.(3,179)	.0	.0	.0	.253,481	.0	.0	.0	.4,177	06/20/2040	1.A		
.38377T-SC-6	GNMA 2011-30 BL 4.000% 06/20/40		06/01/2021	Paydown			.212,401	.212,401	.226,738	.0	.214,047	.0	.(1,646)	.0	.0	.0	.212,401	.0	.0	.0	.3,515	06/20/2040	1.A		
.38378N-3J-0	GNMA 2014-67 DE 3.700% 11/16/46		06/01/2021	Paydown			.1,343,340	.1,343,340	.1,334,315	.0	.1,340,608	.0	.2,732	.0	.0	.0	.1,343,340	.0	.0	.0	.21,434	11/16/2046	1.A		
.38378X-SU-6	GNMA 2014-150 C 3.400% 12/16/49		06/01/2021	Paydown			.2,322,010	.2,322,010	.2,398,927	.0	.2,342,743	.0	.(20,732)	.0	.0	.0	.2,322,010	.0	.0	.0	.33,582	12/16/2049	1.A		
.38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37		06/01/2021	Paydown			.53,355	.53,355	.54,589	.0	.53,825	.0	.(470)	.0	.0	.0	.53,355	.0	.0	.0	.667	03/16/2037	1.A		
.912810-EJ-3	US TREAS BOND 8.125% 05/15/21		05/15/2021	Maturity			1,800,000	1,800,000	1,812,375	0	1,800,597	0	.(597)	0	0	0	1,800,000	0	0	0	0	05/15/2021	1.A		
0599999. Subtotal - Bonds - U.S. Governments						6,766,432	6,766,432	6,919,797	6,801,132	0	(34,700)	0	(34,700)	0	0	6,766,432	0	0	0	76,956	XXX	XXX			
.25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		06/01/2021	Redemption	100,0000		.7,481	.7,481	.7,481	.0	.7,481	.0	.0	.0	.0	.0	.7,481	.0	.0	.0	.113	06/15/2045	1.B FE		
.45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42		06/01/2021	Redemption	100,0000		.72,165	.72,165	.72,165	.0	.72,165	.0	.0	.0	.0	.0	.72,165	.0	.0	.0	.741	12/01/2042	1.A FE		
.544712-2E-1	LOS ANGELES CNTY CALIF MET TRANSP AUTH SALES TAX REV 4.280% 06/01/21		06/01/2021	Maturity			.500,000	.500,000	.500,000	.0	.500,000	.0	.0	.0	.0	.0	.500,000	.0	.0	.0	.10,700	06/01/2021	1.B FE		
.56052F-BC-8	MAINE HOUSING TAXABLE 3.589% 11/15/30 MICHIGAN ST HSG DEV AUTH SF MT 3.565%		05/15/2021	Redemption	100,0000		.2,315,000	.2,315,000	.2,315,000	.0	.2,315,000	.0	.0	.0	.0	.0	.2,315,000	.0	.0	.0	.42,697	11/15/2030	1.B FE		
.594654-MV-4	MINNESOTA ST HSG FIN AGY 2011 SERIES E 4.450% 07/01/31		06/01/2021	Redemption	100,0000		.90,000	.90,000	.90,000	.0	.90,000	.0	.0	.0	.0	.0	.90,000	.0	.0	.0	.1,720	06/01/2051	1.C FE		
.60416Q-EP-5	MISSOURI ST HSG 2012 SERIES 1 3.723%		06/01/2021	Redemption	100,0000		.55,000	.55,000	.55,000	.0	.55,000	.0	.0	.0	.0	.0	.55,000	.0	.0	.0	.2,132	07/01/2031	1.A FE		
.60636Y-HL-8	MISSOURI ST HSG 2012 SERIES 1 3.723% 07/01/28		04/05/2021	Redemption	100,0000		.300,000	.300,000	.300,000	.0	.300,000	.0	.0	.0	.0	.0	.300,000	.0	.0	.0	.8,501	07/01/2028	1.B FE		
.63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		04/01/2021	Redemption	100,0000		.15,000	.15,000	.15,000	.0	.15,000	.0	.0	.0	.0	.0	.15,000	.0	.0	.0	.164	10/01/2037	1.G FE		
.64469D-WP-2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30 NEW MEXICO ST MTG FIN AUTH 2012 B-3 3.550%		06/01/2021	Redemption	100,0000		.80,000	.80,000	.80,000	.0	.80,000	.0	.0	.0	.0	.0	.80,000	.0	.0	.0	.2,715	07/01/2030	1.C FE		
.647200-WB-3	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/32		06/01/2021	Redemption	100,0000		.35,000	.35,000	.35,000	.0	.35,000	.0	.0	.0	.0	.0	.35,000	.0	.0	.0	.932	09/01/2032	1.B FE		
.708796-P2-7	PENNSYLVANIA HSG FIN AGY 3.950% 10/01/33 RHODE ISLAND HSG & MTG FIN COR SERIES 63 C		04/01/2021	Redemption	100,0000		.25,000	.25,000	.25,000	.0	.25,000	.0	.0	.0	.0	.0	.25,000	.0	.0	.0	.494	10/01/2033	1.C FE		
.76221R-RB-1	4.000% 10/01/40 RUTGERS ST UNIV NJ 4.126% 05/01/21 TEXAS ST AFFORDABLE HSG CORP 2013A 2.700%		04/27/2021	Redemption	100,0000		.45,000	.45,000	.47,690	.0	.45,255	.0	.(108)	.0	.0	.0	.45,147	.0	.0	.0	.1,030	10/01/2040	1.B FE		
.783186-NF-2	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41 VERMONT STUDENT ASSISTANCE COR 3.625%		05/01/2021	Maturity			1,000,000	1,000,000	1,000,000	0	1,000,000	0	.0	.0	.0	.0	1,000,000	0	.0	.0	.0	20,630	05/01/2021	1.E FE	
.88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41 VIRGINIA HOUSING DEV AUTH 2014-A A 3.500%		05/01/2021	Redemption	100,0000		.65,000	.65,000	.64,217	.0	.64,650	.0	.33	.0	.0	.0	.64,683	.0	.0	.0	.317	317	1,178	06/15/2025	1.F FE
.92428C-JD-7	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41 VERMONT STUDENT ASSISTANCE COR 3.625%		06/15/2021	Redemption	100,0000		.40,000	.40,000	.40,000	.0	.40,000	.0	.0	.0	.0	.0	.40,000	.0	.0	.0	.0	.0	.686	09/01/2041	1.B FE
.92812U-04-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		06/01/2021	Paydown	100,0000		.160,741	.160,741	.160,741	.0	.160,741	.0	.0	.0	.0	.0	.160,741	.0	.0	.0	.0	.0	.1,748	10/25/2037	1.A FE
.92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		06/25/2021	Redemption	100,0000		.56,854	.56,854	.56,854	.0	.0	.0	.0	.0	.0	.56,854	.0	.0	.0	.0	.0	.714	11/25/2039	1.A FE	

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value											
93978X-EM-8	WASHINGTON ST HSG FIN COMMN 2011 SERIES B 4.600% 10/01/33		06/15/2021	Call	100,000				570,000	570,000	570,000	0	0	0	0	0	0	0	0	0	18,500	10/01/2033	1.A FE		
17999999. Subtotal - Bonds - U.S. States, Territories and Possessions									5,457,241	5,457,241	5,459,148	5,457,146	0	(75)	0	(75)	0	5,457,071	0	170	170	115,901	XXX	XXX	
736688-FN-7	PORTLAND COMMUNITY COLLEGE DIS 4.810%		06/01/2021	Redemption	100,000				165,000	165,000	178,943	171,062	0	(632)	0	(632)	0	170,429	0	(5,429)	(5,429)	3,968	06/01/2027	1.B FE	
24999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions									165,000	165,000	178,943	171,062	0	(632)	0	(632)	0	170,429	0	(5,429)	(5,429)	3,968	XXX	XXX	
076523-AA-7	CITY OF BEDFORD VIRGINIA LESSEE - APPALACHIAN POWER CO. 7.810% 05/01/26		05/01/2021	Redemption	100,000				75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	0	2,929	05/01/2026	2.A	
31358P-HV-2	FNMA REMIC 92-35 EB 7.500% 07/25/22		06/01/2021	Paydown					454	454	454	452	0	2	0	2	0	454	0	0	0	0	0	07/25/2022	1.A
31358O-EU-5	FNMA REMIC 1992-162 D 7.000% 09/25/22		06/01/2021	Paydown					2,333	2,333	2,260	2,317	0	15	0	15	0	2,333	0	0	0	0	0	07/25/2022	1.A
3136A1-NZ-4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		04/01/2021	Paydown					26,596	26,596	27,353	26,591	0	6	0	6	0	26,596	0	0	0	0	0	09/25/2040	1.A
3136A6-P9-9	FNMA 2012-76 VG 4.000% 03/25/29		06/01/2021	Paydown					603,650	603,650	651,942	608,003	0	(4,353)	0	(4,353)	0	603,650	0	0	0	0	0	09/25/2029	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					518,046	518,046	555,766	522,939	0	(4,893)	0	(4,893)	0	518,046	0	0	0	0	0	09/25/2029	1.A
3136A4-3R-4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		06/01/2021	Paydown					48,136	48,136	49,580	48,328	0	(192)	0	(192)	0	48,136	0	0	0	0	0	03/25/2036	1.A
3136A8-ZF-3	FANNIE MAE 2013-1 VD 3.000% 01/25/33		06/01/2021	Paydown					1,491,621	1,491,621	1,537,768	1,493,838	0	(2,217)	0	(2,217)	0	1,491,621	0	0	0	0	0	01/25/2033	1.A
3136A6-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	0	0	06/25/2043	1.A
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		06/01/2021	Paydown					91,020	91,020	90,447	90,761	0	259	0	259	0	91,020	0	0	0	0	0	07/25/2033	1.A
3136AJ-W7-7	FANNIE MAE 2014-29 VG 3.000% 02/25/33		06/01/2021	Paydown					1,781,000	1,781,000	1,678,593	1,754,976	0	26,024	0	26,024	0	1,781,000	0	0	0	0	0	02/25/2033	1.A
3137AR-W5-1	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	0	0	03/15/2035	1.A
3137B2-PC-8	FHR 4212 CB 4.000% 02/15/39		05/01/2021	Paydown					1,345,075	1,345,075	1,414,850	1,348,920	0	(3,845)	0	(3,845)	0	1,345,075	0	0	0	0	0	02/15/2039	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		06/01/2021	Paydown					34,516	34,516	34,451	34,451	0	65	0	65	0	34,516	0	0	0	0	0	04/15/2033	1.A
3137F5-BD-0	FHR 4792 VB 4.000% 08/15/38		06/01/2021	Paydown					1,748,972	1,748,972	1,763,183	1,752,858	0	(3,885)	0	(3,885)	0	1,748,972	0	0	0	0	0	08/15/2038	1.A
3138L4-EQ-2	FANNIE MAE AM3742 3.150% 09/01/25		06/02/2021	Paydown					8,755	8,755	8,199	8,582	0	10	0	10	0	8,592	0	163	0	0	0	09/01/2025	1.A
3138L4-J3-8	FANNIE MAE AM3881 3.830% 08/01/25		06/25/2021	Paydown					8,382	8,382	8,257	8,330	0	3	0	3	0	8,333	0	49	0	0	0	08/01/2025	1.A
31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32		06/01/2021	Paydown					58,942	58,942	56,658	58,249	0	693	0	693	0	58,942	0	0	0	0	0	09/25/2032	1.A
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		06/01/2021	Paydown					18,898	18,898	17,052	18,358	0	541	0	541	0	18,898	0	0	0	0	0	08/15/2032	1.A
31393A-5P-8	FNMA 2003-43 PE 5.500% 05/25/33		06/01/2021	Paydown					51,103	51,103	50,185	50,774	0	329	0	329	0	51,103	0	0	0	0	0	05/25/2033	1.A
31393N-4A-4	FHLMC 2588 GM 5.500% 03/15/33		06/01/2021	Paydown					50,456	50,456	50,061	50,271	0	185	0	185	0	50,456	0	0	0	0	0	01/15/2033	1.A
313980-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		06/01/2021	Paydown					619,633	619,633	654,874	624,825	0	(5,192)	0	(5,192)	0	619,633	0	0	0	0	0	11/15/2039	1.A
313980-UG-0	FREDDIE MAC 3747 PW 4.000% 10/15/39		06/01/2021	Paydown					383,049	383,049	394,541	384,312	0	(1,263)	0	(1,263)	0	383,049	0	0	0	0	0	10/15/2039	1.A
33803II-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		06/05/2021	Redemption	100,000				85,146	85,146	86,929	86,033	0	(31)	0	(31)	0	86,002	0	(856)	(856)	1,301	08/05/2030	1.B	
31999999. Subtotal - Bonds - U.S. Special Revenues									9,917,213	9,917,213	10,137,181	9,923,545	0	(3,240)	0	(3,240)	0	9,920,302	0	(3,090)	(3,090)	148,660	XXX	XXX	
001828-AA-6	AZ ROMILLUS MI LANDLORD LLC 3.497% 10/31/38		06/30/2021	Redemption	100,000				22,246	22,246	22,246	22,246	0	0	0	0	0	22,246	0	0	0	0	0	10/31/2038	1.C
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		06/30/2021	Redemption	100,000				22,523	22,523	22,523	22,523	0	0	0	0	0	22,523	0	0	0	0	0	03/31/2039	1.C
00214M-AA-1	ARL SECOND LLC 2014-1A A1 2.920% 06/15/44		06/15/2021	Paydown					138,169	138,169	133,900	136,483	0	1,686	0	1,686	0	138,169	0	0	0	0	0	06/15/2044	1.FE
00225#-AA-3	BACKED NOTES 4.095% 09/30/39		05/31/2021	Redemption	100,000				8,889	8,889	8,889	8,889	0	0	0	0	0	8,889	0	0	0	0	0	09/30/2039	1.C
00225#-AA-3	AMZN (GR M1) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		06/30/2021	Redemption	100,000				4,467	4,467	4,467	4,467	0	0	0	0	0	4,467	0	0	0	0	0	09/30/2039	1.E
00228#-AA-0	AV CINGULAR LLC CTL - CINGULAR WIRELESS LLC 7.450% 08/15/2																								

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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	Foreign	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 Other Than Temporary Impairment Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
.023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.37% 05/01/27		05/01/2021	Redemption 100,0000			43,007	43,007	43,291	43,198	0	(12)	0	(12)	0	43,186	0	(180)	(180)	726	05/01/2027	3.A FE	
.023770-AB-6	AMERICAN AIRLINES 2015-1 B 3.70% 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			91,346	91,346	91,346	91,346	0	0	0	0	0	91,346	0	0	0	1,690	10/01/2026	3.A FE	
.02380#-AA-0	AMERICAN AIRLINES 2012-1B(R) ETC 3.530% 10/01/24		04/01/2021	Redemption 100,0000			197,222	197,222	197,222	197,222	0	0	0	0	0	197,222	0	0	0	3,481	10/01/2024	2.C PL	
.02660T-BU-6	4.680% 10/25/34		06/01/2021	Paydown			19,340	19,340	16,029	16,029	0	3,311	0	3,311	0	19,340	0	0	0	356	10/25/2034	1.D FM	
.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	
.038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		06/17/2021	Paydown			143,473	143,473	143,446	143,452	0	.20	0	.20	0	143,473	0	0	0	1,112	07/17/2046	1.F FE	
.038779-AB-0	ABBY'S FUNDING LLC 2020-1A A2 3.23%		04/30/2021	Paydown			8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	142	07/30/2050	2.C FE	
.04542B-MS-8	ASSET BACKED FUNDING CERT 2005-A01 A4 4.585% 06/25/35		06/01/2021	Paydown			43,284	43,284	42,716	43,125	0	8	0	8	0	43,133	0	151	151	792	06/25/2035	1.D FM	
.05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		06/15/2021	Redemption 100,0000			23,775	23,775	23,775	23,775	0	0	0	0	0	23,775	0	0	0	351	11/15/2032	1.C	
.05607B-AA-9	BIG 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	
.07332B-AA-7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1 A1 3.000% 03/28/57		06/28/2021	Paydown			139,787	139,787	140,734	140,086	0	(39)	0	(39)	0	140,047	0	(261)	(261)	1,807	03/28/2057	1.D FM	
.092113-AM-1	BLACK HILLS CORP 3.150% 01/15/27		06/24/2021	Jeffries & Co			1,598,400	1,500,000	1,499,235	1,499,509	0	.37	0	.37	0	1,499,545	0	.98,855	.98,855	45,019	01/15/2027	2.A FE	
.09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		06/15/2021	Paydown			23,438	23,438	23,437	23,437	0	0	0	0	0	23,438	0	0	0	413	12/16/2041	1.G FE	
.09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		06/15/2021	Paydown			21,139	21,139	21,138	21,138	0	1	0	1	0	21,139	0	0	0	540	12/16/2041	2.C FE	
.09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		04/17/2021	Redemption 100,0000			10,698	10,698	10,698	10,698	0	0	0	0	0	10,698	0	0	0	3,984	07/21/2030	4.B FE	
.099738-AA-4	BORGER ENERGY ASSOCIATED LP 7.260% 12/31/22		06/30/2021	Redemption 100,0000			79,364	79,364	79,364	79,364	0	0	0	0	0	79,364	0	0	0	2,881	12/31/2022	4.C FE	
.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			45,833	45,833	45,833	45,833	0	0	0	0	0	45,833	0	0	0	1,499	06/30/2024	5.B FE	
.11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		06/15/2021	Redemption 100,0000			13,974	13,974	14,612	14,542	0	(26)	0	(26)	0	14,516	0	(541)	(541)	231	12/15/2032	1.F FE	
.12502Y-AP-8	C&G RECEIVABLES TRUST 2018-1 B 3.090% 07/11/22		06/10/2021	Paydown			71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	0	1,414	07/11/2022	1.F FE
.12508V-AC-7	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 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	CREDIT SUISSE COM MTGE TRUST 2013-1VR2 A2 3.000% 04/25/43		06/15/2021	Paydown			938	938	937	937	0	0	0	0	0	938	0	0	0	0	14	02/15/2050	1.E FE
.12646W-AH-7	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 10/25/35		06/01/2021	Paydown			76,234	76,234	77,499	76,273	0	(8)	0	(8)	0	76,266	0	(32)	(32)	908	04/25/2043	1.D FM	
.12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34		06/01/2021	Paydown			52,168	53,073	44,058	48,726	0	.39	0	.39	0	48,765	0	3,403	3,403	1,130	02/25/2035	1.D FM	
.12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 6.500% 10/25/34		06/01/2021	Paydown			116,240	116,240	104,108	113,345	0	2,895	0	2,895	0	116,240	0	0	0	3,060	10/25/2034	1.D FM	
.12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		06/01/2021	Paydown			35,746	35,774	32,298	32,298	0	0	0	0	0	32,298	0	3,448	3,448	821	03/25/2035	1.D FM	

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1 CUSIP Ident- ification	2 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 Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol
															11	12	13	14	15				
..12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35	..	06/01/2021	Paydown		54,149	54,345	43,729	48,576	0	309	4,910	(4,601)	0	43,975	0	10,174	10,174	1,264	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		
..126696-CB-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35	..	06/01/2021	Paydown		31,154	31,155	24,068	26,521	0	19	0	19	0	26,540	0	4,614	4,614	753	06/25/2035	3.B FM		
..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	(108)	0	(108)	0	175,834	0	(499)	(499)	2,403	07/25/2049	1.D FM		
..16165T-AJ-2	CHASEFLEX TRUST 2005-1 244 5.500% 02/25/35	..	05/01/2021	Paydown		19,078	19,078	16,025	17,556	0	24	0	24	0	17,580	0	1,498	1,498	437	02/25/2035	1.D FM		
..172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35	..	06/01/2021	Paydown		33,889	33,889	32,356	32,356	0	0	0	0	0	32,356	0	1,534	1,534	723	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		
..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 MRTG 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		
..17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44	..	06/01/2021	Paydown		152,359	152,359	152,978	152,241	0	117	0	117	0	152,359	0	0	0	2,166	06/25/2044	1.D FM		
..17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53	..	06/01/2021	Paydown		70,869	70,869	72,460	71,029	0	(33)	0	(33)	0	70,997	0	(128)	(128)	1,216	01/25/2053	1.D FM		
..17328B-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 A1 2.720% 07/25/49	..	06/01/2021	Paydown		190,803	190,803	190,699	190,588	0	215	0	215	0	190,803	0	0	0	2,141	07/25/2049	1.D FM		
..19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47	..	04/25/2021	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	130	04/25/2047	2.B FE		
..20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40	..	06/25/2021	Paydown		19,818	19,818	19,813	19,815	0	3	0	3	0	19,818	0	0	0	206	10/25/2040	1.A FE		
..209115-A*-5	CONSOLIDATED EDISON INC 8.710% 06/30/22, CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26	..	06/30/2021	Various Redemption 100,0000		17,360	17,360	17,360	17,360	0	0	0	0	0	17,360	0	0	0	756	06/30/2022	2.A		
..210795-QB-9	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33	..	04/29/2021	Paydown		90,921	90,921	92,285	91,557	0	(57)	0	(57)	0	91,500	0	(579)	(579)	1,818	10/29/2024	2.B FE		
..225410-VG-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35	..	06/01/2021	Paydown		53,885	53,885	53,173	53,564	0	1	0	1	0	53,565	0	320	320	1,250	10/25/2033	1.D FM		
..225458-AY-4	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5.250% 03/21/22	..	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	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34	..	04/01/2021	Paydown	Redemption 100,0000	19,465	19,465	19,903	19,440	0	(7)	0	(7)	0	19,433	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	Paydown	Redemption 100,0000	12,559	12,559	12,559	12,559	0	0	0	0	0	12,559	0	0	0	170	05/15/2034	1.D IF		
..22970*-AA-8	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34	..	06/15/2021	Paydown	Redemption 100,0000	26,012	26,012	26,012	26,012	0	0	0	0	0	26,012	0	0	0	487	05/15/2034	1.G S		
..22970*-AB-6	DELTA AIRLINES 2019-1B EETC 8.000% 04/25/23	..	06/15/2021	Paydown	Redemption 100,0000	6,701	6,701	6,747	0	0	0	0	0	6,747	0	(46)	(46)	8	05/15/2034	1.Z			
..24737*-AA-8	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32	..	04/25/2021	Paydown		106,667	106,667	106,667	106,667	0	0	0	0	0	106,667	0	0	0	4,267	04/25/2023	2.B PL		
..252722-AC-7	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.190% 01/21/31	..	06/20/2021	Paydown		61,394	61,394	61,380	61,382	0	12	0	12	0	61,394	0	0	0	1,025	02/20/2032	2.B FE		
..252724-AB-5	DIAMOND RESORTS OWNER TRUST 2017-1A A 3.270% 10/22/29	..	06/20/2021	Paydown		69,642	69,642	69,632	0	0	10	0	0	69,642	0	0	0	0	1,081	01/21/2031	1.F FE		
..25272X-AA-3	DIAMOND RESORTS OWNER TRUST 2017-1A B 4.110% 10/22/29	..	06/20/2021	Paydown		23,214	23,214	23,210	23,212	0	2	0	2	0	23,214	0	0	0	0	949	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															398	10/22/2029	2.B FE		

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1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668%		.04/25/2021	Paydown		7,500	.7,500	.7,500	.0	.0	.0	.0	.0	.0	.7,500	.0	.0	.0	.0	.0	.0	.138	.10/25/2049	2.A FE	
.260543-BA-0	DOW CHEMICAL CO 9.000% 04/01/21		.04/01/2021	Maturity .....		.75,000	.75,000	.95,998	.75,496	.0	-.496	.0	-.496	.0	.0	.75,000	.0	.0	.0	.0	.0	.0	.3,375	.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 .....		.893,515	.893,515	.893,496	.893,471	.0	.44	.0	.44	.0	.0	.893,515	.0	.0	.0	.0	.0	.0	.17,834	.05/15/2024	1.A FE
.26208M-AF-3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C 3.990% 01/15/25		.06/15/2021	Paydown .....		.525,931	.525,931	.525,814	.525,880	.0	.51	.0	.51	.0	.0	.525,931	.0	.0	.0	.0	.0	.0	.8,616	.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 .....		.452,071	.452,071	.451,992	.452,043	.0	.28	.0	.28	.0	.0	.452,071	.0	.0	.0	.0	.0	.0	.6,791	.11/15/2024	1.A FE
.26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.23% 01/20/51		.04/20/2021	Paydown .....		.3,750	.3,750	.3,750	.3,750	.0	.0	.0	.0	.0	.0	.3,750	.0	.0	.0	.0	.0	.0	.42	.01/20/2051	2.C FE
.26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A A2 4.270% 10/15/31		.04/15/2021	Paydown .....		.154,356	.154,356	.154,331	.154,330	.0	.26	.0	.26	.0	.0	.154,356	.0	.0	.0	.0	.0	.0	.3,296	.10/15/2031	2.B FE
.26986*-AA-1	EAGLE SOLAR LLC SENIOR SECURED NOTE 4.820% 12/31/42		.06/30/2021	Redemption 100,0000		.5,469	.5,469	.5,469	.5,469	.0	.0	.0	.0	.0	.0	.5,469	.0	.0	.0	.0	.0	.0	.132	.12/31/2042	3.A
.27034J-AB-7	EARNEST STUDENT LOAN PROGRAM 2016-B A2 3.020% 05/25/34		.06/25/2021	Paydown .....		.114,047	.114,047	.114,025	.114,033	.0	.14	.0	.14	.0	.0	.114,047	.0	.0	.0	.0	.0	.0	.1,388	.05/25/2034	1.A FE
.28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		.06/25/2021	Paydown .....		.54,639	.54,639	.54,623	.54,631	.0	.8	.0	.8	.0	.0	.54,639	.0	.0	.0	.0	.0	.0	.679	.03/25/2030	1.F FE
.29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		.06/01/2021	Paydown .....		.58,818	.58,818	.59,167	.58,775	.0	.43	.0	.43	.0	.0	.58,818	.0	.0	.0	.0	.0	.0	.596	.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 .....		.112,168	.112,168	.110,486	.111,613	.0	.555	.0	.555	.0	.0	.112,168	.0	.0	.0	.0	.0	.0	.1,353	.06/25/2043	1.D FM
.30306V-A#-6	FLNG L'QUEFACTION 3 LLC SENIOR SECURED NOTES 3.080% 06/30/39		.06/30/2021	Redemption 100,0000		.20,400	.20,400	.20,400	.20,400	.0	.0	.0	.0	.0	.0	.20,400	.0	.0	.0	.0	.0	.0	.158	.06/30/2039	2.B FE
.3140FX-ED-0	FNMA BF0131 3.500% 08/01/56		.06/01/2021	Paydown .....		.137,795	.137,795	.141,627	.141,537	.0	-.3,743	.0	-.3,743	.0	.0	.137,795	.0	.0	.0	.0	.0	.0	.1,984	.08/01/2056	1.A
.31953*-AL-6	BNF RAILWAY COMPANY SERIES A 5.960% 10/15/27		.05/15/2021	Redemption 100,0000		.42,101	.42,101	.42,101	.42,101	.0	.0	.0	.0	.0	.0	.42,101	.0	.0	.0	.0	.0	.0	.1,255	.10/15/2027	1.C
.31953*-AM-4	BNF RAILWAY COMPANY SERIES B 5.960% 10/15/27		.05/15/2021	Redemption 100,0000		.4,175	.4,175	.4,175	.4,175	.0	.0	.0	.0	.0	.0	.4,175	.0	.0	.0	.0	.0	.0	.124	.10/15/2027	1.C
.31953*-AN-2	BNF RAILWAY COMPANY SERIES C 5.960% 10/15/27		.05/15/2021	Redemption 100,0000		.27,196	.27,196	.27,196	.27,196	.0	.0	.0	.0	.0	.0	.27,196	.0	.0	.0	.0	.0	.0	.812	.10/15/2027	1.C
.31953*-AP-7	BNF RAILWAY COMPANY SERIES D 5.960% 10/15/27		.05/15/2021	Redemption 100,0000		.10,728	.10,728	.10,728	.10,728	.0	.0	.0	.0	.0	.0	.10,728	.0	.0	.0	.0	.0	.0	.320	.10/15/2027	1.C
.31953*-AQ-5	BNF RAILWAY COMPANY SERIES E 5.960% 10/15/27		.05/15/2021	Redemption 100,0000		.14,276	.14,276	.14,276	.14,276	.0	.0	.0	.0	.0	.0	.14,276	.0	.0	.0	.0	.0	.0	.425	.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	.0	.66,313	.0	-.36	-.36	.0	.0	.0	.1,023	.03/25/2045	1.D FM
.33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		.06/01/2021	Paydown .....		.192,302	.192,302	.197,710	.197,349	.0	-.5,047	.0	-.5,047	.0	.0	.192,302	.0	.0	.0	.0	.0	.0	.2,293	.08/25/2050	1.D FM
.345397-IW-9	FORD MOTOR CREDIT 3.664% 09/08/24		.05/12/2021	Various .....		.3,105,000	.3,000,000	.3,000,000	.3,000,000	.0	.0	.0	.0	.0	.0	.3,000,000	.0	.105,000	.105,000	.0	.74,094	.09/08/2024	3.A FE		
.35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33		.06/15/2021	Paydown .....		.42,677	.42,677	.42,670	.42,674	.0	.3	.0	.3	.0	.0	.42,677	.0	.0	.0	.0	.0	.0	.580	.07/15/2033	1.C FE
.36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		.06/01/2021	Paydown .....		.7,453	.7,697	.6,552	.6,947	.207	.27	.0	.234	.0	.0	.7,181	.0	.272	.272	.0	.162	.04/25/2029	6. FM		
.36255X-AB-9	GLS AUTO RECEIVABLES TRUST 2018-3A B 3.780% 08/15/23		.06/15/2021	Paydown .....		.272,420	.272,420	.272,394	.272,407	.0	.13	.0	.13	.0	.0	.272,420	.0	.0	.0	.0	.0	.0	.4,229	.08/15/2023	1.B FE
.36261M-AB-5	GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A2 2.500% 06/25/51		.06/01/2021	Paydown .....		.156,272	.156,272	.162,792	.0	.0	-.6,520	.0	-.6,520	.0	.0	.156,272	.0	.0	.0	.0	.0	.0	.1,237	.06/25/2051	1.A FE
.37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		.06/17/2021	Paydown	Citi Global Markets Inc.	.26,276	.26,276	.26,267	.26,267	.0	.10	.0	.10	.0	.0	.26,276	.0	.0	.0	.0	.0	.0	.248	.11/19/2040	1.F FE
.404119-BQ-1	HCA INC 5.250% 04/15/25		.06/21/2021		Morgan Stanley Dean Witter .....	.1,144,860	.1,000,000	.1,055,770	.1,040,346	.0	-.4,119	.0	-.4,119	.0	.0	.1,036,227	.0	.108,633	.108,633	.0	.36,167	.04/15/2025	2.C FE		
.404119-BT-5	HCA INC 5.250% 06/15/26		.06/21/2021			.1,156,924	.1,000,000	.1,042,500	.1,031,850	.0	-.2,757	.0	-.2,757	.0	.0	.1,029,093	.0	.127,831	.127,831	.0	.27,417	.06/15/2026	2.C FE		

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.404119-BX-6	HCA INC 4.125% 06/15/29		06/22/2021	Jeffries & Co	2,257,180	2,000,000	1,989,940	1,991,249	0	417	0	0	417	0	1,991,666	0	265,514	265,514	43,313	06/15/2029	2.C FE		
.40414L-AN-9	HCP INC 4.000% 06/01/25		05/19/2021	Call 111.5700	278,925	250,000	250,825	250,401	0	0	(33)	0	0	(33)	0	250,368	0	(368)	33,592	06/01/2025	2.A FE		
.42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41		06/20/2021	Paydown	82,084	82,084	82,079	82,079	0	0	0	0	0	0	0	82,079	0	5	5	1,860	09/20/2041	1.A FE	
.42806D-CJ-6	HERTZ VEHICLE FINANCING LLC 2019-2A B		06/30/2021	Paydown	1,000,000	1,000,000	999,874	999,850	0	150	0	0	150	0	1,000,000	0	0	0	0	18,860	05/25/2025	3.C FE	
.44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A		06/15/2021	Paydown	40,605	40,605	40,604	40,604	0	1	0	0	1	0	0	40,605	0	0	0	0	695	11/15/2039	1.G FE
.45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		06/01/2021	Paydown	457	457	449	452	0	0	0	0	0	0	0	453	0	4	4	8	08/25/2034	1.D FM	
.45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		06/01/2021	Paydown	171,428	171,428	169,125	170,104	0	14	0	0	14	0	0	170,117	0	1,311	1,311	3,643	06/25/2033	1.D FM	
.45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		06/15/2021	Paydown	14,003	14,003	13,996	0	0	8	0	0	8	0	0	14,003	0	0	0	0	86	02/15/2054	1.F FE
.46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500%		06/25/2021	Paydown	54,692	54,692	56,914	0	0	(2,222)	0	0	(2,222)	0	0	54,692	0	0	0	0	457	06/25/2051	1.A FE
.46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		06/15/2021	Paydown	22,166	22,166	22,027	22,086	0	80	0	0	80	0	0	22,166	0	0	0	0	348	12/15/2048	1.A FE
.46639G-AL-0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000% 03/01/43		06/01/2021	Paydown	29,188	29,188	29,855	29,273	0	(4)	0	0	(4)	0	0	29,269	0	(80)	(80)	327	03/01/2043	1.D FM	
.46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.822% 01/25/44		06/01/2021	Paydown	53,014	53,014	54,348	53,367	0	(8)	0	0	(8)	0	0	53,359	0	(345)	(345)	805	01/25/2044	1.D FM	
.46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 06/25/49		06/01/2021	Paydown	95,625	95,625	95,968	95,519	0	(27)	0	0	(27)	0	0	95,492	0	133	133	1,533	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	170,838	170,838	173,508	171,530	0	(199)	0	0	(199)	0	0	171,331	0	(493)	(493)	2,360	12/25/2049	1.D FM	
.46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		06/15/2021	Paydown	30,206	30,206	30,206	30,205	0	0	0	0	0	0	0	30,206	0	0	0	0	480	04/15/2044	2.A FE
.50540R-AL-6	LABRADOR AVIATION FINANCE LTD 2016-1A A1 08/23/22		04/22/2021	Barclays	1,034,830	1,000,000	1,012,680	1,002,128	0	(463)	0	0	(463)	0	0	1,001,665	0	33,165	33,165	25,313	08/23/2022	2.B FE	
.50543L-AA-0	LITIGATION FEE RESIDUAL FUND 2015-1 A 4.300% 01/15/42		06/15/2021	Paydown	23,512	23,512	23,056	23,209	0	303	0	0	303	0	0	23,512	0	0	0	0	430	01/15/2042	2.A FE
.53688T-AA-2	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 04/29/21		04/29/2021	Redemption	92,061	92,061	92,061	92,061	0	0	0	0	0	0	0	92,061	0	0	0	0	1,952	04/29/2022	1.G PL
.543190-AA-0	MARTIN MARIETTA MATERIAL 3.450% 06/01/27 01/15/45		06/15/2021	Paydown	191,109	191,109	186,286	188,885	0	2,224	0	0	2,224	0	0	191,109	0	0	0	0	1,975	01/15/2045	1.F FE
.55389E-AC-5	MWV OWNER TRUST 2017-1A C 2.990% 12/20/34		06/20/2021	Paydown	29,848	29,848	29,840	29,844	0	5	0	0	5	0	0	29,848	0	0	0	0	368	12/20/2034	2.B FE
.573284-AQ-9	MID STATE TRUST SERIES 11 A1 4.864% MARTIN MARIETTA MATERIAL 3.450% 06/01/27		06/21/2021	Bank of America	1,635,480	1,500,000	1,496,460	1,497,605	0	160	0	0	160	0	0	1,497,764	0	137,716	137,716	29,038	06/01/2027	2.B FE	
.59549W-AA-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED 07/15/38		06/15/2021	Paydown	43,167	43,167	40,901	42,839	0	328	0	0	328	0	0	43,167	0	0	0	0	857	07/15/2038	2.A FE
.59560U-AA-9	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 2,480% 09/13/31		06/01/2021	Paydown	37,505	38,379	37,833	0	0	(328)	0	0	(328)	0	0	37,505	0	0	0	0	950	08/15/2037	1.B FE
.59560W-AC-1	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 2,480% 09/13/31		06/01/2021	Paydown	76,178	76,072	76,026	0	0	151	0	0	151	0	0	76,178	0	0	0	0	1,666	12/15/2045	1.D FM
.60040#-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 5.330% 06/30/27		06/30/2021	Redemption	33,274	33,274	33,274	33,274	0	0	0	0	0	0	0	33,274	0	0	0	0	887	06/30/2027	1.G PL
.61691B-AG-6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART B		06/01/2021	Paydown	2,000,000	2,000,000	1,999,992	1,998,590	0	1,410	0	0	1,410	0	0	2,000,000	0	0	0	0	24,798	09/13/2031	1.D FM
.629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		06/28/2021	Paydown	2,500	2,500	2,500	2,500	0	0	0	0	0	0	0	2,500	0	0	0	0	35	12/28/2049	1.F FE
.63730*-AB-1	NOTES 3.600% 11/15/33		05/15/2021	Redemption	13,699	13,699	13,699	13,699	0	0	0	0	0	0	0	13,699	0	0	0	0	247	11/15/2033	1.C FE
.64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57		06/01/2021	Paydown	200,611	200,611	203,744	201,816	0	(1,206)	0	0	(1,206)	0	0	200,611	0	0	0	0	3,951	12/25/2057	1.D FM
.662352-A*-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30		05/01/2021	Redemption	126,280	126,280	126,280	126,280	0	0	0	0	0	0	0	126,280	0	0	0	0	2,652	05/01/2030	1.G

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 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 Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
															11	12	13	14	15					
..68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38	..	..06/09/2021	Paydown .....		..51,150	..51,150	..51,143	..51,144	..0	..6	..0	..6	..0	..51,150	..0	..0	..0	..0	..0	..0	..735	..04/09/2038	..1.F FE ..
..69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.45% 02/15/27	..	..06/15/2021	Paydown .....		..97,001	..97,001	..97,001	..97,001	..0	..0	..0	..0	..0	..97,001	..0	..0	..0	..0	..0	..0	..1,814	..02/15/2027	..1.F FE ..
..72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.85% 12/05/49	..	..06/05/2021	Paydown .....		..5,000	..5,000	..5,000	..5,000	..0	..0	..0	..0	..0	..5,000	..0	..0	..0	..0	..0	..0	..96	..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 .....		..37,893	..37,893	..35,776	..36,434	..0	..37	..0	..37	..0	..36,471	..0	..1,422	..1,422	..569	..01/25/2036	..1.D FM ..			
..74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33	..	..06/01/2021	Paydown .....		..4,589	..4,589	..4,387	..4,524	..0	..1	..0	..1	..0	..4,525	..0	..64	..64	..98	..10/25/2033	..1.D FM ..			
..74333J-AD-3	PROGRESS RESIDENTIAL TRUST 2017-SFR1 B 3.017% 08/17/34	..	..05/01/2021	Paydown .....		..1,000,000	..1,000,000	..999,970	..999,101	..0	..899	..0	..899	..0	..1,000,000	..0	..0	..0	..0	..0	..0	..22,571	..08/17/2034	..1.B FE ..
..74958D-AH-1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2A1 5.500% 10/25/21	..	..06/01/2021	Paydown .....		..2,263	..2,287	..2,174	..2,273	..0	..2	..0	..2	..0	..2,275	..0	..(12)	..(12)	..43	..10/25/2021	..4.B FM ..			
..76112B-EN-6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14 6.15% 09/25/34	..	..06/01/2021	Paydown .....		..112,070	..112,070	..112,069	..111,629	..0	..(9)	..0	..(9)	..0	..111,620	..0	..450	..450	..2,548	..09/25/2034	..1.D FM ..			
..78449G-AB-5	SMB Private Education Loan Tru 2016-B A2A 2.430% 02/17/32	..	..06/15/2021	Paydown .....		..47,724	..47,724	..47,722	..47,722	..0	..2	..0	..2	..0	..47,724	..0	..0	..0	..0	..0	..0	..474	..02/17/2032	..1.A FE ..
..78471D-AA-5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.260% 08/25/25	..	..06/25/2021	Paydown .....		..160,550	..160,550	..160,533	..160,545	..0	..(2)	..0	..(2)	..0	..160,543	..0	..7	..7	..2,165	..08/25/2025	..1.A FE ..			
..805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.432% 12/25/33	..	..06/01/2021	Paydown .....		..76,365	..76,365	..76,365	..76,365	..0	..0	..0	..0	..0	..76,365	..0	..0	..0	..0	..0	..0	..1,250	..12/25/2033	..1.D FM ..
..81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43	..	..06/01/2021	Paydown .....		..100,941	..100,941	..102,696	..102,616	..0	..(1,675)	..0	..(1,675)	..0	..100,941	..0	..0	..0	..0	..0	..0	..1,152	..05/25/2043	..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	..0	..0	..0	..1,974	..03/25/2049	..1.D FM ..
..817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49	..	..04/25/2021	Paydown .....		..7,500	..7,500	..7,500	..7,500	..0	..0	..0	..0	..0	..7,500	..0	..0	..0	..0	..0	..0	..146	..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	..0	..0	..0	..1,247	..01/25/2044	..1.F FE ..
..822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1A1 3.750% 07/25/43	..	..06/01/2021	Paydown .....		..83,048	..83,048	..81,228	..82,648	..0	..400	..0	..400	..0	..83,048	..0	..0	..0	..0	..0	..0	..1,325	..07/25/2043	..1.D FM ..
..826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37	..	..06/20/2021	Paydown .....		..93,917	..93,917	..93,893	..93,894	..0	..23	..0	..23	..0	..93,917	..0	..0	..0	..0	..0	..0	..890	..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 .....		..93,917	..93,917	..93,906	..93,906	..0	..11	..0	..11	..0	..93,917	..0	..0	..0	..0	..0	..0	..1,347	..07/20/2037	..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	..0	..0	..0	..132,500	..04/19/2021	..2.B FE ..
..83405A-AB-0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1B 4.730% 01/26/26	..	..06/25/2021	Paydown	Redemption 100,0000	..497,550	..497,550	..497,455	..497,493	..0	..57	..0	..57	..0	..497,550	..0	..0	..0	..0	..0	..0	..10,559	..01/26/2026	..1.A FE ..
..83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35	..	..06/30/2021	Paydown	Redemption 100,0000	..19,756	..19,756	..19,756	..19,756	..0	..0	..0	..0	..0	..19,756	..0	..0	..0	..0	..0	..0	..390	..06/30/2035	..2.B FE ..
..84314W-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40	..	..06/15/2021	Paydown	Redemption 100,0000	..35,714	..35,714	..35,714	..35,714	..0	..0	..0	..0	..0	..35,714	..0	..0	..0	..0	..0	..0	..1,027	..06/15/2040	..2.B ..
..84314W-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25	..	..06/15/2021	Paydown	Redemption 100,0000	..38,462	..38,462	..38,462	..38,462	..0	..0	..0	..0	..0	..38,462	..0	..0	..0	..0	..0	..0	..962	..06/15/2025	..2.B FE ..
..84334W-AA-5	SOUTHERN MARYLAND ELECTRIC CO FIRST MORTGAGE BONDS 4.000% 04/16/48	..	..04/16/2021	Paydown .....		..9,681	..9,681	..9,681	..9,681	..0	..0	..0	..0	..0	..9,681	..0	..0	..0	..0	..0	..0	..194	..04/16/2048	..2.A ..
..846502-AA-0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A 4.000% 08/01/31	..	..05/01/2021	Paydown	Redemption 100,0000	..161,516	..161,516	..161,516	..161,516	..0	..0	..0	..0	..0	..161,516	..0	..0	..0	..0	..0	..0	..3,230	..08/01/2031	..1.G PL ..
..84858D-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28	..	..04/01/2021	Paydown .....		..72,428	..72,428	..63,254	..63,854	..0	..337	..0	..337	..0	..64,191	..0	..8,238	..8,238	..8,238	..1,485	..04/01/2028	..2.A FE ..		
..852098-AA-3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/28	..	..06/15/2021	Paydown .....		..71,114	..71,114	..71,104	..71,107	..0	..8	..0	..8	..0	..71,114	..0	..0	..0	..0	..0	..0	..1,341	..06/15/2028	..1.A FE ..
..852098-AA-3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/28	..	..04/15/2021	Paydown .....		..74,432	..74,432	..74,422	..74,424	..0	..8	..0	..8	..0	..74,432	..0	..0	..0	..0	..0	..0	..1,072	..06/15/2028	..1.B FE ..

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

E05.7

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 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	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
															11	12	13	14	15					
..97652P-AA-9	WINIATER MORTGAGE LOAN TRUST 2014-1 A1 3.85% 06/27/44	.....	06/01/2021	Paydown		55,362	55,362	57,230	55,540	0	(18)	0	0	(18)	0	55,522	0	(160)	0	(160)	.....	926	06/27/2044	1.D FM
..09784Y-AA-6	BONAVISTA ENERGY CORPORATION 8.00%	A.....	05/11/2021	Seaport Group		755,400	755,400	751,699	751,936	0	232	0	0	232	0	752,169	0	3,231	0	3,231	.....	3,231	08/11/2025	6. Z
..09784Y-AC-2	BONAVISTA ENERGY CORPORATION PIK CONVERTIBLE 10.000% 08/11/35	A.....	05/11/2021	Seaport Group		406,741	406,741	396,821	485,496	0	0	88,675	(88,675)	0	396,821	0	9,920	0	9,920	.....	338	08/11/2035	6. Z	
..22576C-C*-0	CRESCENT POINT ENERGY CORP SERIES G 5.130%	A.....	04/14/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	0	.....	76,950	04/14/2021	3.B
..04016L-AE-7	ABES CLO LTD 2017-42A B2 3.740% 01/22/28	D.....	04/22/2021	Paydown	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	0	.....	37,400	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		4,448,788	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	4,000,000	0	0	0	0	.....	532,620	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		33,750	33,750	33,750	33,750	0	0	0	0	0	0	33,750	0	0	0	0	.....	1,139	06/30/2035	2.C FE
..12622N-AB-8	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 5.460% 06/26/38	D.....	04/28/2021	Maturity	4,000,000	4,000,000	3,915,700	3,996,641	0	3,359	0	0	3,359	0	4,000,000	0	0	0	0	.....	90,000	04/28/2021	1.F FE	
..200447-A8-9	GOLUB CAPITAL PARTNERS ABS FUN 2019-1 A 4.460% 06/26/38	D.....	06/26/2021	Paydown	50,000	50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	0	.....	1,365	06/26/2038	2.B	
..38177E-AA-4	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235%	D.....	06/17/2021	Paydown	4,000,000	4,000,000	3,999,481	3,999,855	0	145	0	0	145	0	4,000,000	0	0	0	0	.....	124,346	10/20/2027	1.F FE	
..45605P-AM-0	INDUSTRIAL CONC AUTOPISTA CENTRA 144A SENIOR 04/15/26	D.....	04/15/2021	Redemption 100,0000		65,279	65,279	65,279	65,279	0	0	0	0	0	0	65,279	0	0	0	0	.....	1,709	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	1,517,686	1,517,686	1,517,686	1,517,686	0	0	0	0	0	0	1,517,686	0	0	0	0	.....	23,812	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	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	0	.....	40,600	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	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	0	.....	41,800	04/20/2031	1.A FE	
..77578J-AB-4	ROLLS-ROYCE PLC 144A 3.625% 10/14/25	C.....	05/26/2021	280 Securities	1,002,700	1,000,000	999,000	999,477	0	41	0	0	41	0	999,518	0	3,182	0	3,182	.....	22,556	10/14/2025	3.C FE	
..83363R-AA-5	SOCIEDAD CONC AUTOPISTA CENTRA 144A SENIOR SECURED BOND 6.223% 12/15/26	C.....	06/15/2021	Redemption 100,0000		220,313	220,313	220,313	220,313	0	0	0	0	0	0	220,313	0	0	0	0	.....	6,855	12/15/2026	2.A FE
..83368R-AA-0	SOCIETE GENERALE 144A 5.200% 04/15/21	D.....	04/15/2021	Maturity	1,500,000	1,500,000	1,501,740	1,500,067	0	(67)	0	0	(67)	0	1,500,000	0	0	0	0	.....	39,000	04/15/2021	1.F FE	
..92915U-AF-1	VOYA CLO LTD 2017-2A A2B 3.780% 06/07/30	D.....	04/15/2021	Paydown	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	0	.....	56,700	06/07/2030	1.C FE	
..98088E-AF-8	WOOLWORTH LIMITED 144A 4.550% 04/12/21	D.....	04/12/2021	Redemption 100,0000		4,000,000	3,994,290	3,999,805	0	195	0	0	195	0	4,000,000	0	0	0	0	.....	91,000	04/12/2021	2.B FE	
..H4777*-AA-3	SBM DEEP PANAME SA SNR SEC NOTES 3.500%	D.....	04/09/2021	Redemption 100,0000		465,000	465,000	465,000	465,000	0	0	0	0	0	0	465,000	0	0	0	0	.....	5,154	12/15/2021	3.A PL
..P70778-AB-1	NASSAU AIRPORT DEVELOPMENT CO 7.000%	D.....	11/30/2021	Redemption 100,0000		37,500	37,500	37,500	0	0	0	0	0	0	37,500	0	0	0	0	.....	1,313	11/30/2033	3.C PL	
..W2469*-AC-9	ELEKTA AB SERIES B 5.110% 05/04/21	D.....	05/04/2021	Maturity	500,000	500,000	500,000	500,000	0	0	0	0	0	0	500,000	0	0	0	0	.....	12,775	05/04/2021	2.C PL	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)									86,567,844	84,484,386	84,992,059	80,331,854	207	(11,043)	93,585	(104,421)	0	85,020,151	0	406,824	406,824	2,974,302	XXX	XXX
8399997. Total - Bonds - Part 4									108,873,730	106,790,272	107,687,128	102,684,739	207	(49,690)	93,585	(143,068)	0	107,334,385	0	398,475	398,475	3,319,787	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									108,873,730	106,790,272	107,687,128	102,684,739	207	(49,690)	93,585	(143,068)	0	107,334,385	0	398,475	398,475	3,319,787	XXX	XXX
8999997. Total - Preferred Stocks - Part 4									0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0
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	0	0
..58933Y-10-5	MERCK & COMPANY	D.....	06/03/2021	Spin Off	0,000	18,840	18,840	0	0	0	0	0	0	0	0	18,840	0	0	0	0	.....	0	0	0
..68622V-10-6	ORGANON & CO	D.....	06/22/2021	Various	522,000	17,672	18,840	0	0	0	0	0	0	0	0	18,840	0	(1,167)	(1,167)	0	0	0	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									36,512	XXX	37,680	0	0	0	0	0	0	37,680	0	(1,167)	(1,167)	0	XXX	XXX
..09784Y-40-5	BONAVISTA ENERGY CORPORATION COMMON STOCK	A.....	05/11/2021	Seaport Group	240,001,000	799,203	647,194	772,803	(125,610)	0	0	0	(125,610)	0	647,194	0	152,010	152,010	0	0	0	0	0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									799,203	XXX	647,194	772,803	(125,610)	0	0	(125,610)	0	647,194	0	152,010	152,010	0	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognition	13 Current Year's Temporar- y Impairment Recognition	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
9799999. Total - Common Stocks					835,715	XXX	684,874	772,803	(125,610)	0	0	(125,610)	0	684,874	0	150,843	150,843	0	XXX	XXX	
9899999. Total - Preferred and Common Stocks					835,715	XXX	684,874	772,803	(125,610)	0	0	(125,610)	0	684,874	0	150,843	150,843	0	XXX	XXX	
9999999 - Totals					109,709,445	XXX	108,372,002	103,457,542	(125,403)	(49,690)	93,585	(268,678)	0	108,019,259	0	549,318	549,318	3,319,787	XXX	XXX	

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged 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	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	0	XXX	XXX
S&P 500 7/15/2021 Strike @ 3226.56	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	07/16/2020	07/15/2021	1,463	4,719,005	3226.56	393,056	0	0	1,564,045		1,564,045	678,457	0	0	0	0	0/0	0/0
S&P 500 8/13/2021 Strike @ 3372.85	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	08/18/2020	08/13/2021	1,552	5,234,090	3372.85	438,646	0	0	1,433,961		1,433,961	659,002	0	0	0	0	0/0	0/0
S&P 500 9/15/2021 Strike @ 3401.2	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	09/16/2020	09/15/2021	1,512	5,143,295	3401.2	449,192	0	0	1,357,736		1,357,736	617,405	0	0	0	0	0/0	0/0
S&P 500 10/15/2020 Strike @ 3483.34	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	10/16/2020	10/15/2021	1,347	4,691,780	3483.34	406,480	0	0	1,110,861		1,110,861	516,840	0	0	0	0	0/0	0/0
S&P 500 11/15/2021 Strike @ 3626.91	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/17/2020	11/15/2021	955	3,462,466	3626.91	257,615	0	0	668,586		668,586	332,036	0	0	0	0	0/0	0/0
S&P 500 12/15/2021 Strike @ 3694.62	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	12/16/2020	12/15/2021	1,326	4,899,509	3694.62	382,157	0	0	857,598		857,598	435,688	0	0	0	0	0/0	0/0
S&P 500 1/14/2022 Strike @ 3768.25	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	01/19/2021	01/14/2022	1,927	7,263,000	3768.25	585,106	0	0	1,146,988		1,146,988	561,882	0	0	0	0	0/0	0/0
S&P 500 2/15/2022 Strike @ 3932.59	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/17/2021	02/15/2022	837	3,289,690	3932.59	269,359	0	0	395,650		395,650	126,291	0	0	0	0	0/0	0/0
S&P 500 3/15/2022 Strike @ 3968.94	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	03/16/2021	03/15/2022	844	3,350,500	3968.94	0	262,287	0	386,114		386,114	123,827	0	0	0	0	0/0	0/0
S&P 500 4/14/2022 Strike @ 4208.334	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/16/2021	04/14/2022	1,429	6,012,826	4208.334	0	387,559	0	428,048		428,048	40,489	0	0	0	0	0/0	0/0
S&P 500 5/13/2022 Strike @ 4163.29	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/18/2021	05/13/2022	818	3,406,612	4163.29	0	235,657	0	283,064		283,064	47,407	0	0	0	0	0/0	0/0
S&P 500 5/13/2022 Strike @ 4496.353	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/18/2021	05/13/2022	60	270,276	4496.353	0	7,550	0	8,914		8,914	1,364	0	0	0	0	0/0	0/0
S&P 500 6/15/2022 Strike @ 4246.59	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	EYKN6V0ZCB8VD91ULB80	06/16/2021	06/15/2022	957	4,064,454	4246.59	0	261,293	0	290,436		290,436	29,144	0	0	0	0	0/0	0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,327,146	2,008,812	0	9,932,003	XXX	9,932,003	4,169,831	0	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,327,146	2,008,812	0	9,932,003	XXX	9,932,003	4,169,831	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	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	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,327,146	2,008,812	0	9,932,003	XXX	9,932,003	4,169,831	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										2,327,146	2,008,812	0	9,932,003	XXX	9,932,003	4,169,831	0	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	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	0	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 1/14/2022 Strike @ 4102.16	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	01/19/2021	01/14/2022	1,927	7,906,585	4102.16	0	(247,751)	0	(626,380)		(626,380)	(378,629)	0	0	0	0	0	0/0
S&P 500 10/15/2020 Strike @ 3807.24	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	10/16/2020	10/15/2021	1,347	5,128,048	3807.24	183,780	0	0	(703,891)		(703,891)	(402,036)	0	0	0	0	0	0/0
S&P 500 11/15/2021 Strike @ 3963.65	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/17/2020	11/15/2021	955	3,783,938	3963.65	104,888	0	0	(384,876)		(384,876)	(238,355)	0	0	0	0	0	0/0
S&P 500 12/15/2021 Strike @ 4019.39	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	12/16/2020	12/15/2021	1,326	5,330,193	4019.39	161,584	0	0	(492,483)		(492,483)	(307,252)	0	0	0	0	0	0/0
S&P 500 2/15/2022 Strike @ 4280.56	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/17/2021	02/15/2022	837	3,580,774	4280.56	0	(122,032)	0	(182,982)		(182,982)	(60,950)	0	0	0	0	0	0/0
S&P 500 3/15/2022 Strike @ 4322.67	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	03/16/2021	03/15/2022	844	3,649,112	4322.67	0	(114,437)	0	(176,233)		(176,233)	(61,796)	0	0	0	0	0	0/0
S&P 500 4/14/2022 Strike @ 4541.67	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/16/2021	04/14/2022	1,173	5,329,513	4541.67	0	(136,372)	0	(133,874)		(133,874)	2,498	0	0	0	0	0	0/0
S&P 500 5/13/2022 Strike @ 4535.59	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/18/2021	05/13/2022	818	3,711,247	4535.59	0	(88,249)	0	(107,048)		(107,048)	(18,799)	0	0	0	0	0	0/0
S&P 500 6/15/2022 Strike @ 4629.02	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	06/16/2021	06/15/2022	957	4,430,481	4629.02	0	(87,099)	0	(102,416)		(102,416)	(15,317)	0	0	0	0	0	0/0
S&P 500 7/15/2021 Strike @ 3525.94	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	07/16/2020	07/15/2021	1,463	5,156,864	3525.94	170,178	0	0	(1,126,851)		(1,126,851)	(588,548)	0	0	0	0	0	0/0
S&P 500 8/13/2021 Strike @ 3685.54	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	08/18/2020	08/13/2021	1,552	5,719,332	3685.54	187,172	0	0	(955,164)		(955,164)	(534,369)	0	0	0	0	0	0/0
S&P 500 9/15/2021 Strike @ 3716.72	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr EYKN6V0ZCB8V091ULB80	09/16/2020	09/15/2021	1,512	5,620,424	3716.72	207,029	0	0	(897,289)		(897,289)	(495,755)	0	0	0	0	0	0/0
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants									1,014,631	(795,938)	0	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other									1,014,631	(795,938)	0	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants									1,014,631	(795,938)	0	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0989999999. Total Written Options									1,014,631	(795,938)	0	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate 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)		
1369999999. Total Swaps - Credit Default									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	0	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	XXX	0	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	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other									3,341,777	1,212,873	0	4,042,517	XXX	4,042,517	1,070,521	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									3,341,777	1,212,873	0	4,042,517	XXX	4,042,517	1,070,521	0	0	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1759999999 - Totals

111

1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	

NONF

Financial or Economic Impact of the Hedge at the End of the Reporting Period

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS	W2LROIPI21HZNBB6K528	Y	Y	0	0	975,484	0	975,484	0	975,484	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZC88VD91ULB80	Y	Y	0	0	3,067,033	0	3,067,033	0	3,067,033	0	0
0299999999. Total NAIC 1 Designation			0	0	4,042,517	0	4,042,517	4,042,517	0	4,042,517	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	4,042,517	0	4,042,517	4,042,517	0	4,042,517	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					4,042,517	0						

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

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

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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.

NONE

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 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
05744-22-0 JP Morgan Securities LLC RECENT 0.435%		C.	.1.D FE	500,000	500,000	.08/04/2021
06417M-NC-5 BANQ OF NOVA SCOTIA HOUS		C.	.1.C FE	800,170	800,000	.02/28/2022
05741-72-1 BofA Securities Inc. RECENT		C.	.1.E FE	1,000,000	1,000,000	.08/04/2021
04172-13-8 BNP Paribas SA RECENT		C.	.1.D FE	1,000,000	1,000,000	.08/04/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				3,300,170	3,300,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				3,300,170	3,300,000	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				3,300,170	3,300,000	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				3,300,170	3,300,000	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 LIBERTY STREET FDG LLC		C.	.1.E FE	799,990	799,981	.07/07/2021
000000-00-0 NORDEA BANK ABP		C.	.1.D FE	799,926	799,900	.08/11/2021
000000-00-0 TOTAL CAPITAL CANADA LTD		C.	.1.E FE	1,799,971	1,799,973	.07/07/2021
000000-00-0 FMS WERTMANAGEMENT		C.	.1.D FE	499,890	499,887	.09/20/2021
000000-00-0 MIZUHO BANK LTD/NY		C.	.1.E FE	500,013	500,000	.07/19/2021
000000-00-0 DNB BANK ASA		C.	.1.D FE	799,862	799,814	.09/27/2021
000000-00-0 DZ BANK NY		C.	.1.E FE	800,010	800,000	.07/08/2021
000000-00-0 NATIONAL AUSTRALIA BANK L		C.	.1.D FE	799,814	799,816	.10/01/2021
000000-00-0 TORONTO DOMINION BANK		C.	.1.D FE	499,875	499,876	.09/28/2021
000000-00-0 ASB FINANCE LTD LONDON		C.	.1.D FE	499,881	499,872	.10/01/2021
000000-00-0 SUMITOMO MITSU BANK NY		C.	.1.F FE	500,080	500,074	.07/16/2021
000000-00-0 SUMITOMO MITSUI TRUST NY		C.	.1.E FE	500,055	500,000	.08/25/2021
000000-00-0 COOPERATIEVE RABOBANK UA		C.	.1.E FE	1,000,188	1,000,200	.10/12/2021
000000-00-0 SVENSKA HANDELSBANKEN AB		C.	.1.D FE	599,846	599,846	.10/12/2021
000000-00-0 LIBERTY STREET FDG LLC		C.	.1.E FE	799,665	799,716	.10/25/2021
000000-00-0 MIZUHO BANK LTD/NY		C.	.1.E FE	500,043	500,000	.08/13/2021
000000-00-0 MONT BLANC CAPITAL CORP		C.	.1.E FE	499,927	499,889	.08/20/2021
000000-00-0 OLD LINE FUNDING LLC		C.	.1.D FE	499,891	499,836	.09/13/2021
000000-00-0 FAIRWAY FINANCE CORP		C.	.1.E FE	800,029	800,019	.07/21/2021
000000-00-0 SUMITOMO MITSU BANK NY		C.	.1.E FE	500,045	500,019	.11/18/2021
000000-00-0 BOFA SECURITIES INC		C.	.1.E FE	999,479	999,543	.11/15/2021
000000-00-0 SKANDINAV ENSKILDA BANK		C.	.1.E FE	499,985	499,966	.07/16/2021
000000-00-0 NEDERLANDE WATERSCHAPS		C.	.1.D FE	799,524	799,595	.11/30/2021
000000-00-0 SUNCORP METWAY LTD		C.	.1.E FE	499,571	499,705	.10/27/2021
000000-00-0 SUNCORP METWAY LTD		C.	.1.E FE	499,784	499,848	.08/31/2021
000000-00-0 SKANDINAV ENSKILDA BK NY		C.	.1.E FE	800,006	800,000	.07/06/2021
000000-00-0 ANZ NEW ZEALAND INTL LTD		C.	.1.D FE	900,053	900,000	.08/11/2021
000000-00-0 BANK OF MONTREAL CHICAGO		C.	.1.E FE	800,010	800,000	.07/06/2021
000000-00-0 SUNCORP METWAY LTD		C.	.1.E FE	499,754	499,808	.09/08/2021
000000-00-0 MIZUHO BANK LTD/NY		C.	.1.E FE	500,089	500,000	.10/01/2021
000000-00-0 SUMITOMO MITSU TRUST NY		C.	.1.E FE	500,095	500,000	.10/20/2021
000000-00-0 CAFCO LLC		C.	.1.E FE	749,749	749,656	.10/06/2021
000000-00-0 NATIONAL AUSTRALIA BANK		C.	.1.D FE	749,936	750,000	.12/10/2021
000000-00-0 TORONTO DOMINION BANK		C.	.1.D FE	800,054	800,000	.09/01/2021
000000-00-0 SUMITOMO MITSU BANKING		C.	.1.F FE	1,000,126	1,000,000	.10/01/2021
000000-00-0 ING (US) FUNDING LLC		C.	.1.E FE	499,991	499,977	.07/09/2021
000000-00-0 FAIRWAY FINANCE CORP		C.	.1.E FE	499,983	500,000	.11/18/2021
000000-00-0 OLD LINE FUNDING LLC		C.	.1.D FE	499,985	500,000	.10/22/2021
000000-00-0 TORONTO DOMINION BANK NY		C.	.1.D FE	499,900	500,000	.12/09/2021
000000-00-0 COLLAT CP FLEX CO LLC		C.	.1.E FE	499,740	499,677	.11/15/2021
000000-00-0 TOYOTA FINANCE AUSTRALIA		C.	.1.D FE	499,666	499,702	.12/13/2021
000000-00-0 NATIONAL AUSTRALIA BANK L		C.	.1.D FE	500,054	500,000	.09/20/2021
000000-00-0 BANK OF AMERICA NA		C.	.1.E FE	1,000,051	1,000,000	.08/09/2021
000000-00-0 COMMONWEALTH BK		C.	.1.D FE	999,892	1,000,000	.01/24/2022
000000-00-0 SVENSKA HANDELSBANKEN AB		C.	.1.D FE	799,946	799,976	.11/01/2021
000000-00-0 NATIONAL AUSTRALIA BANK L		C.	.1.D FE	800,169	800,000	.08/31/2021
000000-00-0 BANK OF MONTREAL CHICAGO		C.	.1.E FE	500,047	500,000	.08/09/2021
000000-00-0 SVENSKA HANDELSBANKEN NY		C.	.1.D FE	800,122	800,000	.08/23/2021
000000-00-0 ALPINE SEC LLC		C.	.1.E FE	800,025	800,000	.08/17/2021
000000-00-0 ROYAL BANK OF CANADA NY		C.	.1.D FE	800,140	800,000	.09/01/2021
000000-00-0 CANADIAN IMP BN COMM NY		C.	.1.E FE	800,049	800,000	.02/10/2022
000000-00-0 NATIONAL AUSTRALIA BANK		C.	.1.D FE	340,098	340,100	.07/12/2021
000000-00-0 BANK OF MONTREAL		C.	.1.E FE	500,000	500,000	.06/28/2022
000000-00-0 CANADIAN IMP BN COMM NY		C.	.1.E FE	500,032	500,000	.08/04/2021
000000-00-0 ROYAL BANK OF CANADA NY		C.	.1.D FE	1,000,000	1,000,000	.06/23/2022
000000-00-0 TORONTO DOMINION BANK		C.	.1.D FE	500,000	500,000	.06/22/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				38,237,106	38,236,271	XXX
000000-00-0 CASH		C.		149	149	
9099999. Total - Cash (Schedule E Part 1 type)				149	149	XXX
001842-V2-9 ANZ NEW ZEALAND INTL/LDN		C.	.1.D FE	249,984	249,987	.08/02/2021
032051-UT-2 AMPHENOL CORP		C.	.2.A FE	749,998	750,000	.07/01/2021
12505R-UT-4 CDP FINANCIAL INC		C.	.1.D FE	999,988	999,992	.07/07/2021
13608A-UT-9 CA IMPERIAL BK OF COMM		C.	.1.E FE	799,987	799,993	.07/07/2021
15963T-UT-4 CHARIOT FUNDING LLC		C.	.1.E FE	999,940	999,942	.07/27/2021
1725E2-U6-6 CINTAS CORPORATION NO 2		C.	.2.A FE	799,984	799,988	.07/06/2021
21848X-JN-7 COOPERATIEVE RABOBANK UA		C.	.1.E FE	350,008	350,005	.07/06/2021
2332K0-VII-9 DNB BANK ASA		C.	.1.D FE	799,905	799,913	.08/30/2021
27805A-U7-0 EATON CORP		C.	.2.A FE	1,499,961	1,499,966	.07/07/2021
30229A-UU-1 EXXON MOBIL CORP		C.	.1.D FE	999,953	999,959	.07/28/2021
34411G-U2-0 FMS WERTMANAGEMENT		C.	.1.D FE	399,998	399,999	.07/02/2021
34411G-UN-4 FMS WERTMANAGEMENT		C.	.1.D FE	499,974	499,985	.07/22/2021
54316T-U1-8 LONGSHIP FUNDING LLC		C.	.1.D FE	599,999	600,000	.07/01/2021
54316T-UE-0 LONGSHIP FUNDING LLC		C.	.1.D FE	799,975	799,983	.07/14/2021
57978C-U1-7 MCCORMICK & COMPANY INC		C.	.2.A FE	799,998	800,000	.07/01/2021
60683B-S5-3 MITSUBISHI UFJ TR&BK NY		C.	.1.E FE	800,090	800,048	.08/06/2021
62239L-UL-1 NRW BANK		C.	.1.D FE	1,499,936	1,499,949	.07/20/2021
62239L-UN-7 NRW BANK		C.	.1.D FE	999,951	999,968	.07/22/2021
62239L-VS-5 NRW BANK		C.	.1.D FE	999,873	999,868	.08/26/2021
63743C-LK-7 NATIONAL RURAL UTILITIES		C.	.2.A FE	799,965	799,964	.07/19/2021
65558J-UG-0 NORDEA BANK ABP		C.	.1.D FE	849,972	849,975	.07/16/2021
67983T-VJ-2 OLD LINE FUNDING LLC		C.	.1.D FE	499,937	499,960	.08/18/2021
83050T-WG-2 SKANDINAV ENSKILDA BANK		C.	.1.E FE	799,841	799,829	.09/16/2021

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
86564G-A4-3	SUMITOMO MITSUI TRUST NY	C.	.1.E FE	999,999	1,000,000	07/02/2021
86564G-A8-4	SUMITOMO MITSUI TRUST NY	C.	.1.E FE	799,994	800,000	07/28/2021
86564G-PD-7	SUMITOMO MITSUI TRUST NY	C.	.1.E FE	500,006	500,003	07/02/2021
86564G-WT-4	SUMITOMO MITSUI TRUST NY	C.	.1.E FE	750,062	750,051	08/11/2021
86565C-XW-4	SUMITOMO MITSUI BANK NY	C.	.1.E FE	800,058	800,061	07/26/2021
89153P-V9-0	TOTAL CAPITAL CANADA LTD	C.	.1.E FE	799,920	799,905	08/09/2021
8AMMF0-91-1	DWS GOVERNMENT MONEY MARKET SERIES INST	C.	.1.A FE	2,800,074	2,800,074	
8AMMF0-AK-7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C.	.1.A FE	692,445	692,445	
CR2216-10-7	BNP Paribas SA REPO 0.05% 7/1/2021	C.	.1.E FE	4,000,000	4,000,000	07/01/2021
CR2439-96-4	HSBC Securities (USA) Inc REPO 0.05% 7/	C.	.1.E FE	4,000,000	4,000,000	07/01/2021
CR2615-58-9	BofA Securities Inc REPO 0.05% 7/1/2021	C.	.1.E FE	6,000,000	6,000,000	07/01/2021
CR3112-98-2	BNP Paribas SA REPONT 0.23% 7/1/2021	C.	.1.E FE	1,000,000	1,000,000	07/01/2021
CR3310-23-0	Credit Agricole Corporate & Investment	C.	.1.E FE	1,000,000	1,000,000	07/01/2021
CR3337-60-5	HSBC Securities (USA) Inc REPONT 0.18%	C.	.1.E FE	500,000	500,000	07/01/2021
CR3448-30-3	ING Financial Markets LLC REPONT 0.18%	C.	.1.E FE	1,000,000	1,000,000	07/01/2021
CR3545-35-5	TD Securities USA LLC REPONT 0.18% 7/1/	C.	.1.C FE	1,500,000	1,500,000	07/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				45,741,775	45,741,812	XXX
9999999 - Totals				87,279,200	87,278,232	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 358,107 Book/Adjusted Carrying Value \$ 357,813
2. Average balance for the year Fair Value \$ 86,868,912 Book/Adjusted Carrying Value \$ 86,867,861
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 82,628,165 NAIC 2 \$ 4,649,918 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

9999999 - Totals

General Interrogatories:

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
U.S. Bank	Cincinnati, OH	0.000	.0	.0	(13,150,319)	(8,730,938)	(3,699,514)	XXX
Key Bank	Cincinnati, OH	0.000	.0	.0	6,555,478	7,358,930	11,206,861	XXX
Fifth Third Bank	Cincinnati, OH	0.000	0	0	4,386,043	5,712,053	6,212,514	XXX
0199998. Deposits in ...	1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	500	500	500	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	(2,208,297)	4,340,545	13,720,361	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	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	(2,208,297)	4,340,545	13,720,361	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	(2,208,297)	4,340,545	13,720,361	XXX

STATEMENT AS OF JUNE 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

NONE

9999999 - Total Cash Equivalents

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