

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 Code07040704NAIC Company Code89206Employer's ID Number31-0962495  
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

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

Incorporated/Organized06/26/1979Commenced Business08/22/1979

Statutory Home OfficeOne Financial WayCincinnati, OH, US 45242  
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative OfficeOne Financial WayCincinnati, OH, US 45242513-794-6100  
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

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

Primary Location of Books and RecordsOne Financial WayCincinnati, OH, US 45242513-794-6100-6015  
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website AddressN/A

Statutory Statement ContactAmber Dawn Roberts513-794-6100-6015  
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OFFICERS

President & Chief Operating OfficerBarbara Ann TurnerTreasurerDoris Lee Paul  
Senior Vice President, Head of Valuation, AFR, Appointed Actuary

SecretaryTherese Susan McDonoughScott Niel Shepherd

OTHER

Christopher James Calabro, Senior Vice President & Chief Marketing OfficerRocky Coppola, Senior Vice President & Chief Financial OfficerJohn Andrew DelPozzo, Senior Vice President  
Paul Gerard, Senior Vice President & Chief Investment OfficerKristal Elaine Hambrick, Executive Vice President & Chief Risk OfficerDanielle Denise Ivory, Senior Vice President  
Lori Ann Landrum, Senior Vice PresidentWilliam Charles Price, Senior Vice President & General CounselRaymond Donald Spears #, Senior Vice President & Chief Underwriting Officer  
Peter Edward Whipple, Senior Vice President

DIRECTORS OR TRUSTEES

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

State ofOhio  
County ofButler

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 Officer

Therese Susan McDonough  
Secretary

Doris Lee Paul  
Treasurer

Subscribed and sworn to before me this11th day ofAugust, 2021

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

Stephanie Coleman  
Notary Public  
Expires November 24, 2025

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	1,873,245,250	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 \$ .....0 encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....	0	0	0	0
5. Cash (\$ .....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
<b>DETAILS OF WRITE-INS</b>		
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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	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	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. C01 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 Trails .....	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
<b>Cash from Operations</b>			
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
<b>Cash from Investments</b>			
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
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	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)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus 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
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
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.
- 7

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	
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	2	3
		Total 2+3	General Account	Separate Accounts
	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			
			3	4	5	6
	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	3 to 5 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
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 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
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 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	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 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	No
2. Funding Agreements	No
3. Other	No

NOTES TO FINANCIAL STATEMENTS

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

- A. Defined Benefit Plan  
(4) Components of Net Periodic Benefit Cost - 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	\$ 410,142,548	\$ 386,905,344	\$ -	\$ -	\$ 410,142,548	\$ -	\$ -
Securities lending collateral	\$ 87,279,200	\$ 87,278,232	\$ -	\$ 87,279,200	\$ -	\$ -	\$ -
Other Invested Assets - Surplus Notes	\$ 35,535,113	\$ 30,345,456	\$ -	\$ 35,535,113	\$ -	\$ -	\$ -
Derivatives- call options	\$ 4,042,517	\$ 4,042,517	\$ -	\$ 4,042,517	\$ -	\$ -	\$ -
Separate account assets	\$ 319,485,532	\$ 319,485,532	\$ 319,485,532	\$ -	\$ -	\$ -	\$ -
Separate account liabilities	\$ (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              | 2                 | 3                 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |
5.

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

If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
- 6.1

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

12/31/2015
- 6.2

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

12/31/2015
- 6.3

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

05/17/2017
- 6.4

By what department or departments?  
Ohio Department of Insurance
- 6.5

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

Yes [ ] No [ ] N/A [ X ]
- 6.6

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

Yes [ ] No [ ] N/A [ X ]
- 7.1

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

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

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

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [ X ] No [ ]
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Ohio National Equities, Inc .....	Cincinnati, OH .....	NO	NO	NO	YES
The O.N. Equity Sales Company .....	Cincinnati, OH .....	NO	NO	NO	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? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....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 [ X ]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$ .....0
13.

Amount of real estate and mortgages held in short-term investments: .....

\$ .....0
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ ] No [ X ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>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 [ X ]
- 15.2

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

Yes [ ] No [ ] N/A [ X ]
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 [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

0

1.12

Residential Mortgages

\$

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:

5.1

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

Yes [ ] No [ ] N/A [ ]

5.2

If no, explain:

6.1

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

Yes [ ] No [ ]

6.2

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

Date	Outstanding Lien Amount



## SCHEDULE S - CEDED REINSURANCE

[illegible]

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

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

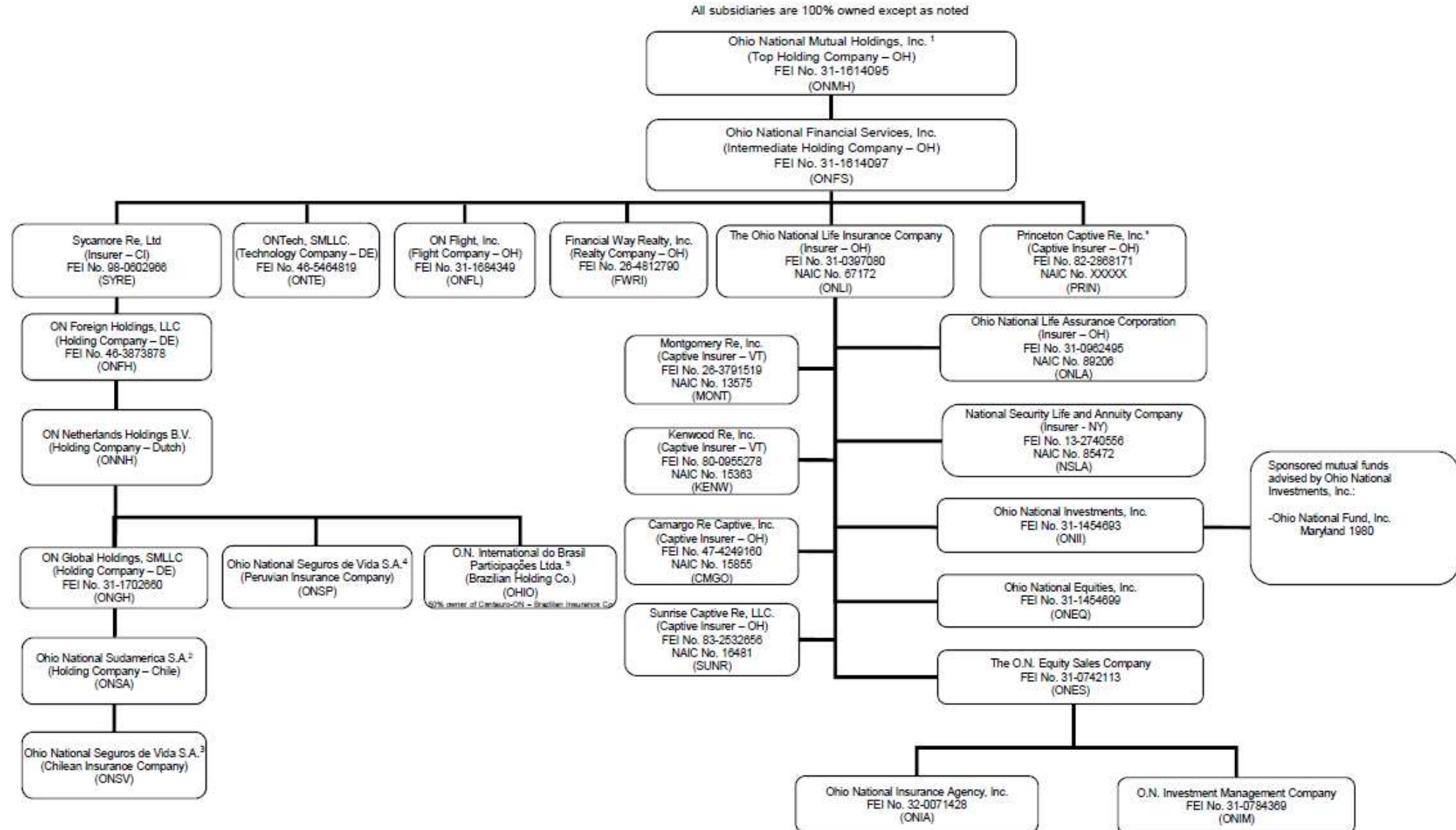
States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	2,534,220	100	427,376	0	2,961,696	0
2.	Alaska	AK	L	172,861	0	37,109	0	209,970	0
3.	Arizona	AZ	L	2,971,272	0	407,891	0	3,379,163	0
4.	Arkansas	AR	L	1,403,583	0	122,903	0	1,526,486	0
5.	California	CA	L	20,264,651	0	510,391	0	20,775,042	0
6.	Colorado	CO	L	5,206,679	0	625,667	0	5,832,346	0
7.	Connecticut	CT	L	2,719,432	0	176,550	0	2,895,982	0
8.	Delaware	DE	L	324,235	0	44,377	0	368,612	0
9.	District of Columbia	DC	L	508,273	0	75,864	0	584,137	0
10.	Florida	FL	L	16,944,199	0	3,357,752	0	20,301,951	0
11.	Georgia	GA	L	5,831,884	8,183	469,154	0	6,309,221	0
12.	Hawaii	HI	L	125,916	0	32,321	0	158,237	0
13.	Idaho	ID	L	1,705,550	0	152,953	0	1,858,503	0
14.	Illinois	IL	L	5,537,471	0	704,316	0	6,241,787	250,000
15.	Indiana	IN	L	2,902,706	0	263,199	0	3,165,905	0
16.	Iowa	IA	L	2,181,202	0	134,027	0	2,315,229	0
17.	Kansas	KS	L	2,827,571	1,500	322,788	0	3,151,859	0
18.	Kentucky	KY	L	2,328,696	0	176,280	0	2,504,976	0
19.	Louisiana	LA	L	2,301,873	0	297,115	0	2,598,988	0
20.	Maine	ME	L	500,337	0	44,304	0	544,641	0
21.	Maryland	MD	L	4,374,869	165	463,577	0	4,838,611	0
22.	Massachusetts	MA	L	4,229,255	0	397,830	0	4,627,085	0
23.	Michigan	MI	L	6,638,534	0	668,617	0	7,307,151	0
24.	Minnesota	MN	L	3,144,984	0	266,268	0	3,411,252	255,000
25.	Mississippi	MS	L	1,218,668	0	87,824	0	1,306,492	0
26.	Missouri	MO	L	2,681,868	0	359,272	0	3,041,140	0
27.	Montana	MT	L	1,390,618	0	77,713	0	1,468,331	0
28.	Nebraska	NE	L	2,006,447	0	107,799	0	2,114,246	89,018
29.	Nevada	NV	L	886,620	0	115,264	0	1,001,884	0
30.	New Hampshire	NH	L	1,222,029	0	89,332	0	1,311,361	0
31.	New Jersey	NJ	L	5,382,691	0	723,571	0	6,106,262	0
32.	New Mexico	NM	L	445,998	0	41,808	0	487,806	0
33.	New York	NY	N	396,413	0	101,999	0	498,412	0
34.	North Carolina	NC	L	5,440,185	7,280	980,237	0	6,427,702	0
35.	North Dakota	ND	L	537,029	0	56,123	0	593,152	0
36.	Ohio	OH	L	15,260,608	0	1,157,991	0	16,418,599	40,580,331
37.	Oklahoma	OK	L	2,328,971	0	309,969	0	2,638,940	0
38.	Oregon	OR	L	2,568,041	0	256,523	0	2,824,564	0
39.	Pennsylvania	PA	L	7,120,371	35,262	915,946	0	8,071,579	0
40.	Rhode Island	RI	L	784,490	0	86,776	0	871,266	0
41.	South Carolina	SC	L	2,306,904	0	283,869	0	2,590,773	0
42.	South Dakota	SD	L	212,857	0	57,740	0	270,597	0
43.	Tennessee	TN	L	7,116,549	0	962,014	0	8,078,563	0
44.	Texas	TX	L	16,673,619	0	1,642,610	0	18,316,229	0
45.	Utah	UT	L	3,729,094	0	349,314	0	4,078,408	0
46.	Vermont	VT	L	281,080	0	40,004	0	321,084	0
47.	Virginia	VA	L	4,721,181	200	444,941	0	5,166,322	107,609
48.	Washington	WA	L	3,703,623	0	445,128	0	4,148,751	0
49.	West Virginia	WV	L	824,545	10,000	131,476	0	966,021	0
50.	Wisconsin	WI	L	2,888,953	0	336,367	0	3,225,320	0
51.	Wyoming	WY	L	430,819	0	33,598	0	464,417	0
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	N	36,996	0	0	0	36,996	0
54.	Puerto Rico	PR	L	1,700,615	0	613,412	0	2,314,027	0
55.	U.S. Virgin Islands	VI	N	1,525	0	1,250	0	2,775	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	N	2,148	0	647	0	2,795	0
58.	Aggregate Other Aliens	OT	XXX	3,035	0	1,022	0	4,057	0
59.	Subtotal	XXX		191,984,843	62,690	20,990,168	0	213,037,701	41,281,958
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		356,267	0	403,308	0	759,575	0
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		192,341,110	62,690	21,393,476	0	213,797,276	41,281,958
96.	Plus Reinsurance Assumed	XXX		0	0	95,075	0	95,075	0
97.	Totals (All Business)	XXX		192,341,110	62,690	21,488,551	0	213,892,351	41,281,958
98.	Less Reinsurance Ceded	XXX		125,929,839	0	7,530,235	0	133,460,074	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		66,411,271	62,690	13,958,316	0	80,432,277	41,281,958
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		3,035	0	1,022	0	4,057	0
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		3,035	0	1,022	0	4,057	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	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



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

## SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	..OH	..UIP		Ownership, Board of Directors, Management	..0.000		..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1614097	0	0		Ohio National Financial Services, Inc.	..OH	..UIP	Ohio National Mutual Holdings, Inc.	Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	AA-0056843	0	0		Sycamore Re, Ltd.	..CYM	..IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	46-3873878	0	0		Ohio National Foreign Holdings, LLC	..DE	..NIA	Sycamore Re LTD	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000		0	0		ON Netherlands Holdings B.V.	..MLD	..NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1702660	0	0		ON Global Holdings, SMLLC	..DE	..NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000		0	0		Ohio National Sudamerica S.A.	..CHL	..NIA	ON Global Holding, SMLLC	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000		0	0		Ohio National Seguros de Vida S.A.	..CHL	..NIA	Ohio National Sudamerica S.A.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000		0	0		Ohio National Seguros de Vida S.A.	..PER	..IA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000		0	0		O.N. International do Brasil Participações Ltda.	..BRA	..NIA	ON Netherlands Holdings B.V.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	82-2868171	0	0		Princeton Captive Re, Inc.	..OH	..NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..67172	31-0397080	0	0		The Ohio National Life Insurance Company	..OH	..UDP	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..89206	31-0962495	0	0		Ohio National Life Assurance Corporation	..OH	..RE	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..85472	13-2740556	0	0		National Security Life and Annuity Company	..NY	..IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..13575	26-3791519	0	0		Montgomery Re, Inc.	..VT	..IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..15363	80-0955278	0	0		Kenwood Re, Inc	..VT	..IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..15855	47-4249160	0	0		Camargo Re Captive, Inc.	..OH	..IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..16481	83-2532656	0	0		Sunrise Captive Re, LLC	..OH	..IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1454693	0	0		Ohio National Investments, Inc.	..OH	..NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..Y	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1454699	0	0		Ohio National Equities, Inc.	..OH	..NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..Y	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-0742113	0	0		The O.N. Equity Sales Company	..OH	..NIA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..Y	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	32-0071428	0	0		Ohio National Insurance Agency, Inc.	..OH	..NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-0784369	0	0		O.N. Investment Management Company	..OH	..NIA	The O.N. Equity Sales Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1684349	0	0		ON Flight, Inc.	..OH	..NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	26-4812790	0	0		Financial Way Realty, Inc	..OH	..NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	46-5464819	0	0		ON Tech, LLC	..DE	..NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0

STATEMENT AS OF JUNE 30, 2021 OF 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	2
	Year to Date	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) .....		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	398,099,955	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	26,298,492	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	4,081,010	26,318,953
2.2 Additional investment made after acquisition .....	0	0
3. Capitalized deferred interest and other .....	0	0
4. Accrual of discount .....	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	1,760,004,725	1,838,588,519
2. Cost of bonds and stocks acquired .....	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

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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**

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

**SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	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**

## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325431	TUCSON	AZ		12/05/2008	06/18/2021	1,076,670	0	0	0	0	0	0	1,050,474	1,050,474	0	0	0
1025736	LIVE OAK	FL		01/20/2015	05/11/2021	2,042,114	0	0	0	0	0	0	1,997,070	1,997,070	0	0	0
1125969	GRIFFIN	GA		12/21/2017	05/19/2021	669,348	0	0	0	0	0	0	633,954	633,954	0	0	0
1425618	NORTHFIELD	IL		05/03/2013	06/14/2021	522,303	0	0	0	0	0	0	452,603	452,603	0	0	0
1425673	CHICAGO	IL		01/24/2014	05/25/2021	946,816	0	0	0	0	0	0	925,960	925,960	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011	06/29/2021	831,676	0	0	0	0	0	0	802,590	802,590	0	0	0
2825293	OMAHA	NE		12/28/2006	05/10/2021	165,514	0	0	0	0	0	0	50,169	50,169	0	0	0
3225235	ROSWELL	NM		05/04/2006	05/30/2021	191,888	0	0	0	0	0	0	32,353	32,353	0	0	0
3625388	CARROLLTON	OH		03/24/2008	06/29/2021	442,108	0	0	0	0	0	0	352,545	352,545	0	0	0
3925289	PITTSBURGH	PA		12/21/2006	05/28/2021	119,046	0	0	0	0	0	0	74,199	74,199	0	0	0
4425493	DALLAS	TX		04/07/2011	04/15/2021	606,314	0	0	0	0	0	0	565,646	565,646	0	0	0
0199999. Mortgages closed by repayment						7,613,797	0	0	0	0	0	0	6,937,563	6,937,563	0	0	0
0125745	HOOVER	AL		03/26/2015		1,311,039	0	0	0	0	0	0	0	29,352	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,269,375	0	0	0	0	0	0	0	37,056	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,388,518	0	0	0	0	0	0	0	26,324	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,076,670	0	0	0	0	0	0	0	13,208	0	0	0
0325771	PHOENIX	AZ		06/30/2015		985,173	0	0	0	0	0	0	0	16,595	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,979,207	0	0	0	0	0	0	0	23,446	0	0	0
0325824	PHOENIX	AZ		04/26/2016		671,479	0	0	0	0	0	0	0	7,838	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,377,008	0	0	0	0	0	0	0	26,298	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,632,677	0	0	0	0	0	0	0	35,784	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,248,006	0	0	0	0	0	0	0	9,724	0	0	0
0325904	TUCSON	AZ		05/01/2017		491,683	0	0	0	0	0	0	0	8,338	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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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		11/08/2019		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	WESTMINISTER	CO		06/29/2017		957,186	0	0	0	0	0	0	0	8,929	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	MIDDLETOWN	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	41,929	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	KISSIMEE	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	OCOE	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	43,959	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	SHALLIMAR	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



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

SCHEDULE B - PART 3

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	2	3					8	9	10	11	12	13					
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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	MIDDLETOWN	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	35,089	.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	8,549	.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	MAPLE 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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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	.0	60,786	.0	.0	.0
3225932	ALBUQUERQUE	NM		08/04/2017		1,787,851	.0	.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
3325115	MORAVIA	NY		12/22/2004		345,388	.0	.0	.0	.0	.0	.0	.0	18,778	.0	.0	.0
3325194	MINEROLA	NY		11/18/2005		360,172	.0	.0	.0	.0	.0	.0	.0	65,731	.0	.0	.0
3325853	DUNKIRK	NY		09/15/2016		1,194,069	.0	.0	.0	.0	.0	.0	.0	13,639	.0	.0	.0
3325974	MASSAPEQUA	NY		01/25/2018		2,213,810	.0	.0	.0	.0	.0	.0	.0	37,855	.0	.0	.0
3326015	PORT WASHINGTON	NY		07/31/2018		1,592,687	.0	.0	.0	.0	.0	.0	.0	13,839	.0	.0	.0
3326043	ROCKY HILL	NY		12/18/2018		637,021	.0	.0	.0	.0	.0	.0	.0	8,779	.0	.0	.0
3326089	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
3625726	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	12,629	.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	STREETSBOBO	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	19,659	.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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4125818	CONWAY	SC		06/28/2017		2,215,068	.0	.0	.0	.0	.0	.0	.0	.0	22,871	.0	.0
4225864	BELLE FOURCHE	SD		11/08/2016		1,724,398	.0	.0	.0	.0	.0	.0	.0	.0	19,050	.0	.0
4325727	LAKELAND	TN		12/19/2014		1,052,811	.0	.0	.0	.0	.0	.0	.0	.0	24,136	.0	.0
4325756	FRANKLIN	TN		05/11/2015		596,157	.0	.0	.0	.0	.0	.0	.0	.0	67,373	.0	.0
4325959	COLLIERVILLE	TN		11/20/2017		1,405,366	.0	.0	.0	.0	.0	.0	.0	.0	14,008	.0	.0
4326034	CHATTANOOGA	TN		11/27/2018		1,079,630	.0	.0	.0	.0	.0	.0	.0	.0	9,395	.0	.0
4326055	CHATTANOOGA	TN		02/27/2019		2,307,952	.0	.0	.0	.0	.0	.0	.0	.0	13,940	.0	.0
4326063	CORDOVA	TN		03/29/2019		1,484,165	.0	.0	.0	.0	.0	.0	.0	.0	20,031	.0	.0
4425058	ABILENE	TX		02/27/2004		2,208,785	.0	.0	.0	.0	.0	.0	.0	.0	74,024	.0	.0
4425222	CONROE	TX		03/28/2006		1,018,691	.0	.0	.0	.0	.0	.0	.0	.0	18,245	.0	.0
4425228	TEMPLE	TX		04/06/2006		679,957	.0	.0	.0	.0	.0	.0	.0	.0	27,075	.0	.0
4425299	CONROE	TX		01/19/2007		417,139	.0	.0	.0	.0	.0	.0	.0	.0	6,551	.0	.0
4425369	SUGAR LAND	TX		12/21/2007		721,423	.0	.0	.0	.0	.0	.0	.0	.0	24,497	.0	.0
4425393	TEMPLE	TX		05/12/2008		627,130	.0	.0	.0	.0	.0	.0	.0	.0	15,915	.0	.0
4425462	HOUSTON	TX		09/15/2010		524,394	.0	.0	.0	.0	.0	.0	.0	.0	24,061	.0	.0
4425493	DALLAS	TX		04/07/2011		606,314	.0	.0	.0	.0	.0	.0	.0	.0	10,239	.0	.0
4425554	PORTLAND	TX		05/14/2012		911,820	.0	.0	.0	.0	.0	.0	.0	.0	30,489	.0	.0
4425571	EL PASO	TX		08/28/2012		869,595	.0	.0	.0	.0	.0	.0	.0	.0	20,083	.0	.0
4425592	LYTLE	TX		12/20/2012		283,846	.0	.0	.0	.0	.0	.0	.0	.0	33,055	.0	.0
4425641	HOUSTON	TX		08/02/2013		1,379,280	.0	.0	.0	.0	.0	.0	.0	.0	25,267	.0	.0
4425665	LAREDO	TX		11/26/2013		594,372	.0	.0	.0	.0	.0	.0	.0	.0	34,367	.0	.0
4425685	SAN ANTONIO	TX		05/23/2014		996,954	.0	.0	.0	.0	.0	.0	.0	.0	23,549	.0	.0
4425715	EL PASO	TX		10/30/2014		870,956	.0	.0	.0	.0	.0	.0	.0	.0	15,716	.0	.0
4425724	FREDERICKSBURG	TX		12/16/2014		867,130	.0	.0	.0	.0	.0	.0	.0	.0	26,769	.0	.0
4425735	SAN ANTONIO	TX		01/09/2015		468,016	.0	.0	.0	.0	.0	.0	.0	.0	26,108	.0	.0
4425737	ADDISON	TX		01/20/2015		769,735	.0	.0	.0	.0	.0	.0	.0	.0	16,874	.0	.0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,781,855	.0	.0	.0	.0	.0	.0	.0	.0	22,078	.0	.0
4425755	HOUSTON	TX		05/07/2015		519,484	.0	.0	.0	.0	.0	.0	.0	.0	50,202	.0	.0
4425767	SAN ANTONIO	TX		06/15/2015		2,750,586	.0	.0	.0	.0	.0	.0	.0	.0	34,233	.0	.0
4425774	RED OAK	TX		07/10/2015		1,168,422	.0	.0	.0	.0	.0	.0	.0	.0	9,663	.0	.0
4425852	DALLAS	TX		09/13/2016		2,513,149	.0	.0	.0	.0	.0	.0	.0	.0	28,882	.0	.0
4425879	SAN ANTONIO	TX		01/11/2017		1,839,699	.0	.0	.0	.0	.0	.0	.0	.0	19,852	.0	.0
4425891	EL PASO	TX		03/06/2017		608,061	.0	.0	.0	.0	.0	.0	.0	.0	10,617	.0	.0
4425894	ROCKWALL	TX		03/21/2017		1,404,968	.0	.0	.0	.0	.0	.0	.0	.0	9,007	.0	.0
4425903	VICTORIA	TX		04/27/2017		1,511,223	.0	.0	.0	.0	.0	.0	.0	.0	18,472	.0	.0
4425907	SAN ANTONIO	TX		05/12/2017		799,345	.0	.0	.0	.0	.0	.0	.0	.0	13,424	.0	.0
4425914	HORIZON CITY	TX		06/21/2017		1,910,010	.0	.0	.0	.0	.0	.0	.0	.0	25,050	.0	.0
4425928	EL PASO	TX		07/18/2017		4,865,898	.0	.0	.0	.0	.0	.0	.0	.0	78,169	.0	.0
4425945	PFLUGERVILLE	TX		09/20/2017		2,685,830	.0	.0	.0	.0	.0	.0	.0	.0	27,076	.0	.0
4425981	EL PASO	TX		03/09/2018		3,731,415	.0	.0	.0	.0	.0	.0	.0	.0	35,377	.0	.0
4425984	HOUSTON	TX		03/28/2018		912,037	.0	.0	.0	.0	.0	.0	.0	.0	8,890	.0	.0
4426060	MCCALLEN	TX		03/26/2019		2,164,240	.0	.0	.0	.0	.0	.0	.0	.0	29,517	.0	.0
4426061	SWEETWATER	TX		03/27/2019		2,604,672	.0	.0	.0	.0	.0	.0	.0	.0	23,037	.0	.0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,250,545	.0	.0	.0	.0	.0	.0	.0	.0	15,437	.0	.0
4426106	HOUSTON	TX		09/19/2019		1,746,802	.0	.0	.0	.0	.0	.0	.0	.0	17,120	.0	.0
4426110	FORT WORTH	TX		10/10/2019		3,500,579	.0	.0	.0	.0	.0	.0	.0	.0	47,733	.0	.0
4525380	PROVO	UT		01/31/2008		404,184	.0	.0	.0	.0	.0	.0	.0	.0	65,008	.0	.0
4525637	SALT LAKE CITY	UT		06/27/2013		741,729	.0	.0	.0	.0	.0	.0	.0	.0	20,685	.0	.0
4525711	ROY	UT		10/21/2014		567,426	.0	.0	.0	.0	.0	.0	.0	.0	21,001	.0	.0
4525744	SALT LAKE CITY	UT		03/26/2015		1,250,044	.0	.0	.0	.0	.0	.0	.0	.0	27,734	.0	.0
4526025	SALT LAKE CITY	UT		09/04/2018		2,102,002	.0	.0	.0	.0	.0	.0	.0	.0	18,390	.0	.0
4526136	OREM	UT		03/30/2020		2,164,121	.0	.0	.0	.0	.0	.0	.0	.0	13,816	.0	.0
4720658	GLEN ALLEN	VA		03/13/2019		3,036,956	.0	.0	.0	.0	.0	.0	.0	.0	17,965	.0	.0
4725237	MECHANICSVILLE	VA		05/15/2006		152,957	.0	.0	.0	.0	.0	.0	.0	.0	30,269	.0	.0
4725546	ROANOKE	VA		02/27/2012		1,114,451	.0	.0	.0	.0	.0	.0	.0	.0	23,579	.0	.0
4725634	VIRGINIA BEACH	VA		06/26/2013		448,369	.0	.0	.0	.0	.0	.0	.0	.0	41,777	.0	.0
4725706	WOODBRIIDGE	VA		09/30/2014		1,028,847	.0	.0	.0	.0	.0	.0	.0	.0	63,237	.0	.0
4725720	MIDLOTHIAN	VA		12/03/2014		832,669	.0	.0	.0	.0	.0	.0	.0	.0	10,677	.0	.0
4725721	YORKTOWN	VA		12/10/2014		832,056	.0	.0	.0	.0	.0	.0	.0	.0	19,075	.0	.0
4725960	NORFOLK	VA		11/22/2017		2,699,719	.0	.0	.0	.0	.0	.0	.0	.0	27,152	.0	.0

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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 .....	22,679 .....	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 .....	28,129 .....	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 .....		07/13/2015 .....		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 .....	28,249 .....	0 .....	0 .....	0 .....
4826050 .....	BURIEN .....	WA .....		02/15/2019 .....		1,837,164 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	24,777 .....	0 .....	0 .....	0 .....
4925393 .....	HEDGESVILLE .....	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	6,937,563	13,893,489	0	0	0

## SCHEDULE BA - PART 2

[illegible]

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

[illegible]

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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-CB-5	US TREASURY N/B 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-JJ-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-CD-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
594698-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	Jefferies & 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	CSFV 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	Waterway 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	Waterway 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-AF-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 REPUBLIC 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
93142T-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
Q8609*-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
09784Y-AC-2	BONAVISTA ENERGY CORPORATION PIK 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 PRTRN 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.D FE
232806-B*-9	CYPRESS SEMICONDUCTOR 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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative 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 Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		06/15/2021	Paydown		29,915	29,915	30,467	30,286	.0	(371)	.0	(371)	.0	29,915	.0	.0	.0	377	09/15/2041	1.A
36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN A26147		06/01/2021	Paydown		47,487	47,487	49,178	48,578	.0	(1,091)	.0	(1,091)	.0	47,487	.0	.0	.0	780	03/15/2037	1.A
36230T-B2-7	GN 758157 4.550% 05/15/38		06/01/2021	Paydown		47,929	47,929	53,321	52,045	.0	(4,116)	.0	(4,116)	.0	47,929	.0	.0	.0	909	05/15/2038	1.A
36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE			Redemption	100.0000																
38373M-2F-6	BACKED CERT 4.730% 06/15/30		06/15/2021	Paydown		37,750	37,750	37,750	37,750	.0	.0	.0	.0	.0	37,750	.0	.0	.0	744	06/15/2030	1.B
38376G-2H-2	GNMA 2008-80 IO 1.740% 04/16/50		06/01/2021	Paydown		.0	.0	.706	.668	.0	(668)	.0	(668)	.0	.0	.0	.0	.0	72	04/16/2050	1.A
38376G-U2-4	GNMA 2011-92 C 3.775% 04/16/52		06/01/2021	Paydown		189,742	189,742	186,125	188,845	.0	896	.0	896	.0	189,742	.0	.0	.0	3,542	04/16/2052	1.A
38377G-S7-5	GNMA 2011-77 D 4.307% 10/16/45		06/01/2021	Paydown		158,942	158,942	157,123	158,424	.0	518	.0	518	.0	158,942	.0	.0	.0	2,752	10/16/2045	1.A
38377T-GE-5	GNMA 2010-89 PD 4.000% 07/20/40		06/01/2021	Paydown		90,065	90,065	95,131	90,845	.0	(780)	.0	(780)	.0	90,065	.0	.0	.0	1,494	07/20/2040	1.A
38377T-LL-3	GNMA 2011-2 HG 4.000% 01/20/41		06/01/2021	Paydown		180,015	180,015	201,054	185,211	.0	(5,196)	.0	(5,196)	.0	180,015	.0	.0	.0	2,911	01/20/2041	1.A
38377T-SC-6	GNMA 2011-3 QP 4.000% 06/20/40		06/01/2021	Paydown		253,481	253,481	281,998	256,660	.0	(3,179)	.0	(3,179)	.0	253,481	.0	.0	.0	4,177	06/20/2040	1.A
38378N-3J-0	GNMA 2011-30 BL 4.000% 06/20/40		06/01/2021	Paydown		212,401	212,401	226,738	214,047	.0	(1,646)	.0	(1,646)	.0	212,401	.0	.0	.0	3,515	06/20/2040	1.A
38378X-SU-6	GNMA 2014-67 DE 3.700% 11/16/46		06/01/2021	Paydown		1,343,340	1,343,340	1,334,315	1,340,608	.0	2,732	.0	2,732	.0	1,343,340	.0	.0	.0	21,434	11/16/2046	1.A
38378X-VL-2	GNMA 2014-150 C 3.400% 12/16/49		06/01/2021	Paydown		2,322,010	2,322,010	2,398,927	2,342,743	.0	(20,732)	.0	(20,732)	.0	2,322,010	.0	.0	.0	33,582	12/16/2049	1.A
912810-EJ-3	GNMA 2014-155 VA 3.000% 03/16/37		06/01/2021	Paydown		53,355	53,355	54,589	53,825	.0	(470)	.0	(470)	.0	53,355	.0	.0	.0	667	03/16/2037	1.A
0599999.	US TREAS BOND 8.125% 05/15/21		05/15/2021	Maturity		1,800,000	1,800,000	1,812,375	1,800,597	.0	(597)	.0	(597)	.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	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	.0	.0	.0	.0	7,481	.0	.0	.0	113	06/15/2045	1.B FE
45201Y-YJ-0	ILL INOIS 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	.0	.0	.0	.0	72,165	.0	.0	.0	741	12/01/2042	1.A FE
544712-2E-1	LOS ANGELES CNTY CALIF MET TRANSN AUTH SALES TAX REV 4.280% 06/01/21		06/01/2021	Maturity		500,000	500,000	500,000	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		05/15/2021	Redemption	100.0000		2,315,000	2,315,000	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	MICHIGAN ST HSG DEV AUTH SF MT 3.565% 06/01/51		06/01/2021	Redemption	100.0000		90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	.0	.0	1,720	06/01/2051	1.C FE
60416Q-EP-5	MINNESOTA ST HSG FIN AGY 2011 SERIES E 4.450% 07/01/31		06/01/2021	Redemption	100.0000		55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	2,132	07/01/2031	1.A FE
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	.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	.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		06/01/2021	Redemption	100.0000		80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	.0	.0	2,715	07/01/2030	1.C FE
647200-WB-3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		06/01/2021	Redemption	100.0000		35,000	35,000	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		04/01/2021	Redemption	100.0000		25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	494	10/01/2033	1.C FE
76221R-RB-1	RHODE ISLAND HSG & MTG FIN COR SERIES G3 C 4.000% 10/01/40		04/27/2021	Redemption	100.0000		45,000	47,690	45,255	.0	(108)	.0	(108)	.0	45,147	.0	(147)	(147)	1,030	10/01/2040	1.B FE
783186-NF-2	RUTGERS ST UNIV NJ 4.126% 05/01/21		05/01/2021	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	20,630	05/01/2021	1.E FE
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		06/01/2021	Redemption	100.0000		25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	506	09/01/2041	1.A FE
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		05/01/2021	Redemption	100.0000		40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	686	09/01/2041	1.B FE
92428C-JD-7	VERMONT STUDENT ASSISTANCE COR 3.625% 06/15/25		06/15/2021	Redemption	100.0000		65,000	65,000	64,217	.0	33	.0	33	.0	64,683	.0	317	317	1,178	06/15/2025	1.F FE
92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		06/01/2021	Paydown		160,741	160,741	160,741	160,741	.0	.0	.0	.0	.0	160,741	.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	56,854	.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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
93978X-EM-8	WASHINGTON ST HSG FIN COMM 2011 SERIES B 4.600% 10/01/33		06/15/2021	Call 100.0000		570,000	570,000	570,000	570,000	.0	.0	.0	.0	.0	570,000	.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% 06/01/27		06/01/2021	Redemption 100.0000		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 100.0000		.75,000	.75,000	.75,000	.75,000	.0	.0	.0	.0	.0	.75,000	.0	.0	.0	2,929	05/01/2026	2.A
31358P-HV-2	FNMA REMIC 692-35 EB 7.500% 07/25/22		06/01/2021	Paydown		.454	.454	.455	.452	.0	.2	.0	.2	.0	.454	.0	.0	.0	.14	07/25/2022	1.A
31358Q-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	.68	09/25/2022	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	.355	09/25/2040	1.A
3136A6-P9-9	FNR 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	9,837	03/25/2029	1.A
3136A8-PP-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	9,066	09/25/2029	1.A
3136AA-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	.602	03/25/2036	1.A
3136AB-2F-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	18,180	01/25/2033	1.A
3136AE-TT-4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		06/01/2021	Paydown		188,991	188,991	195,546	191,262	.0	(2,271)	.0	(2,271)	.0	188,991	.0	.0	.0	2,305	06/25/2043	1.A
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	1,510	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	21,393	02/25/2033	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		06/01/2021	Paydown		351,815	351,815	380,620	354,671	.0	(2,856)	.0	(2,856)	.0	351,815	.0	.0	.0	5,269	03/15/2035	1.A
3137B2-PC-8	FHR 4212 CB 4.000% 02/15/39		05/01/2021	Paydown		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	20,031	02/15/2039	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		06/01/2021	Paydown		34,516	34,516	34,371	34,451	.0	.65	.0	.65	.0	34,516	.0	.0	.0	.504	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	28,331	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	.163	.116	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	.49	.135	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	1,447	09/25/2032	1.A
31392R-VT-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	.386	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	1,106	05/25/2033	1.A
31393N-4A-4	FHLMC 2589 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	1,149	03/15/2033	1.A
31398Q-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	11,256	11/15/2039	1.A
31398Q-UG-0	FREDDIE MAC 3747 P/H 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	6,110	10/15/2039	1.A
33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		06/05/2021	Redemption 100.0000		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 ROMULUS MI LANDLORD LLC 3.497% 10/31/38		06/30/2021	Redemption 100.0000		22,246	22,246	22,246	22,246	.0	.0	.0	.0	.0	22,246	.0	.0	.0	.324	10/31/2038	1.C
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		06/30/2021	Redemption 100.0000		22,523	22,523	22,523	22,523	.0	.0	.0	.0	.0	22,523	.0	.0	.0	.339	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	1,672	06/15/2044	1.F FE
00225#-AA-3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		05/31/2021	Redemption 100.0000		8,889	8,889	8,889	8,889	.0	.0	.0	.0	.0	8,889	.0	.0	.0	.137	09/30/2039	1.C
00225#-AA-3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		06/30/2021	Redemption 100.0000		4,467	4,467	4,467	4,467	.0	.0	.0	.0	.0	4,467	.0	.0	.0	.91	09/30/2039	1.E
00228#-AA-0	AV CINGULAR LLC CTL - CINGULAR WIRELESS LLC 7.450% 08/15/21		06/15/2021	Redemption 100.0000		103,506	103,506	108,682	103,868	.0	(207)	.0	(207)	.0	103,662	.0	(155)	(155)	3,216	08/15/2021	2.B
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		06/01/2021	Paydown		107,283	107,283	102,623	105,275	.0	.15	.0	.15	.0	105,290	.0	1,993	1,993	1,514	07/25/2043	1.D FM
009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		05/10/2021	Redemption 100.0000		6,165	6,165	6,165	6,165	.0	.0	.0	.0	.0	6,165	.0	.0	.0	.104	11/10/2039	1.C
009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		06/10/2021	Redemption 100.0000		3,100	3,100	3,100	3,100	.0	.0	.0	.0	.0	3,100	.0	.0	.0	.70	11/10/2039	1.F
023135-CB-0	AMAZON.COM INC 3.100% 05/12/51		05/24/2021	J P Morgan & Co		997,280	1,000,000	992,840	0	.0	.6	.0	.6	.0	992,846	.0	4,434	4,434	1,206	05/12/2051	1. 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..023770-AA-8	AMERICAN AIRLINES 2015-1 A 3.375% 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 3.700% 05/01/23		05/01/2021	Redemption 100.0000		41,426	41,426	41,426	41,426	0	0	0	0	0	41,426	0	0	0	766	05/01/2023	4.A FE
..02377A-AA-6	AMERICAN AIRLINES 2014-1 A PT TRUST 3.700% 10/01/26		04/01/2021	Redemption 100.0000		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) EETC 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	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 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	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		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	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		06/02/2021	Paydown		49,395	49,395	49,394	49,394	0	0	0	0	0	49,394	0	2	2	601	10/04/2032	1.F FE
..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	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 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	1,414	07/11/2022	1.F FE
..12508V-AC-7	COG RECEIVABLES TRUST 2018-1 B 3.090% 06/16/25		06/14/2021	Paydown		657,893	657,893	657,832	657,865	0	28	0	28	0	657,893	0	0	0	8,429	06/16/2025	1.A FE
..12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		06/15/2021	Paydown		938	938	937	937	0	0	0	0	0	938	0	0	0	14	02/15/2050	1.E FE
..12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-1VR2 A2 3.000% 04/25/43		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-RS-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		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 2004-J10 4CB1 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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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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
12669G-C8-2	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 2A4 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 MRTGE LOAN TRUST INC 2013-J1 A1 3.493% 10/25/43		06/01/2021	Paydown		84,492	84,492	82,769	84,046	.0	.8	.0	.8	.0	84,054	.0	.438	.438	1,240	10/25/2043	1.D FM
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		06/30/2021	Various		17,360	17,360	17,360	17,360	.0	.0	.0	.0	.0	17,360	.0	.0	.0	.756	06/30/2022	2.A
210795-0B-9	CONTINENTAL AIRLINES 2012-2 A EETC 4.000% 04/29/26		04/29/2021	Redemption	100.0000	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
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33		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
22545B-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		06/01/2021	Paydown		30,971	30,971	30,441	30,441	.0	.0	.0	.0	.0	30,441	.0	.529	.529	.722	02/25/2035	1.D FM
2254W-KD-6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5.250% 03/31/22		04/01/2021	Paydown		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	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 - Series 2015-1 PT 4.070% 05/15/34		06/15/2021	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	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		06/15/2021	Redemption	100.0000	6,701	6,701	6,747	.0	.0	.0	.0	.0	.0	6,747	.0	(46)	(46)	.8	05/15/2034	1. Z
24737*-AA-8	DELTA AIRLINES 2019-1B EETC 8.000% 04/25/23		04/25/2021	Redemption	100.0000	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 2019-1A C 4.020% 02/20/32		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 2018-1 B 4.190% 01/21/31		06/20/2021	Paydown		62,350	62,350	62,346	62,346	.0	.4	.0	.4	.0	62,350	.0	.0	.0	1,081	01/21/2031	1.F FE
25272X-AA-3	DIAMOND RESORTS OWNER TRUST 2017-1A A 3.270% 10/22/29		06/20/2021	Paydown		69,642	69,642	69,624	69,632	.0	.10	.0	.10	.0	69,642	.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		23,214	23,214	23,210	23,212	.0	.2	.0	.2	.0	23,214	.0	.0	.0	.398	10/22/2029	2.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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 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	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	75,000	.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	893,515	.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	525,931	.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	452,071	.0	.0	.0	6,791	11/15/2024	1.A FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		04/20/2021	Paydown		3,750	3,750	3,750	3,750	.0	.0	.0	.0	.0	3,750	.0	.0	.0	.42	01/20/2051	2.C FE
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A A2 4.270%		04/15/2021	Paydown		154,356	154,356	154,331	154,330	.0	.26	.0	.26	.0	154,356	.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	5,469	.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	114,047	.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	54,639	.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	58,818	.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	112,168	.0	.0	.0	1,353	06/25/2043	1.D FM
30306V-A#-6	FLNG LIQUEFACTION 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	20,400	.0	.0	.0	158	06/30/2039	2.B FE
3140FX-ED-0	FNMA BFO131 3.500% 08/01/56		06/01/2021	Paydown		137,795	137,795	141,627	141,537	.0	(3,743)	.0	(3,743)	.0	137,795	.0	.0	.0	1,984	08/01/2056	1.A
31953*-AL-6	BNSF 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	42,101	.0	.0	.0	1,255	10/15/2027	1.C
31953*-AM-4	BNSF 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	4,175	.0	.0	.0	124	10/15/2027	1.C
31953*-AN-2	BNSF 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	27,196	.0	.0	.0	812	10/15/2027	1.C
31953*-AP-7	BNSF 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	10,728	.0	.0	.0	320	10/15/2027	1.C
31953*-AQ-5	BNSF 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	14,276	.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	66,313	.0	(36)	(36)	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	192,302	.0	.0	.0	2,293	08/25/2050	1.D FM
345397-WW-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	3,000,000	.0	105,000	105,000	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	42,677	.0	.0	.0	580	07/15/2033	1.C FE
36157R-D9-3	GE CAPITAL MTG 1999-HE II 6.705% 04/25/29		06/01/2021	Paydown		7,453	7,697	6,552	6,947	.207	.27	.0	.234	.0	7,181	.0	.272	.272	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	272,420	.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	156,272	.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		26,276	26,276	26,267	26,267	.0	.10	.0	.10	.0	26,276	.0	.0	.0	248	11/19/2040	1.F FE
404119-BQ-1	HCA INC 5.250% 04/15/25		06/21/2021	Citi Global Markets Inc.		1,144,860	1,000,000	1,055,770	1,040,346	.0	(4,119)	.0	(4,119)	.0	1,036,227	.0	108,633	108,633	36,167	04/15/2025	2.C FE
404119-BT-5	HCA INC 5.250% 06/15/26		06/21/2021	Morgan Stanley Dean Witter		1,156,924	1,000,000	1,042,500	1,031,850	.0	(2,757)	.0	(2,757)	.0	1,029,093	.0	127,831	127,831	27,417	06/15/2026	2.C FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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	.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	(33)	.0	(33)	.0	250,368	.0	(368)	(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	.82,079	.0	.5	.5	.1,860	09/20/2041	1.A FE
42806D-CJ-6	HERTZ VEHICLE FINANCING LLC 2019-2A B 3.670% 05/25/25		06/30/2021	Paydown		1,000,000	1,000,000	999,874	999,850	.0	.150	.0	.150	.0	1,000,000	.0	.0	.0	.18,860	05/25/2025	3.C FE
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		06/15/2021	Paydown		.40,605	.40,605	.40,604	.40,604	.0	.1	.0	.1	.0	.40,605	.0	.0	.0	.695	11/15/2039	1.G FE
45254T-PM-0	IMPAC SECURED ASSETS OMN OWNER 2004-2 A6 4.564% 08/25/34		06/01/2021	Paydown		.457	.457	.449	.452	.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 5.500% 06/25/33		06/01/2021	Paydown		.171,428	.171,428	.169,125	.170,104	.0	.14	.0	.14	.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	.8	.0	.14,003	.0	.0	.0	.86	02/15/2054	1.F FE
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		06/01/2021	Paydown		.54,692	.54,692	.56,914	.0	.0	(2,222)	.0	(2,222)	.0	.54,692	.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	.80	.0	.22,166	.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	(.4)	.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	(.8)	.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	(.27)	.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	(.199)	.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	.30,206	.0	.0	.0	.480	04/15/2044	2.A FE
50540R-AL-6	LABORATORY CORP OF AMERICA HLD 3.750% 08/23/22		04/22/2021	Barclays		1,034,830	1,000,000	1,012,680	1,002,128	.0	(.463)	.0	(.463)	.0	1,001,665	.0	.33,165	.33,165	.25,313	08/23/2022	2.B FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		06/15/2021	Paydown		.23,512	.23,512	.23,056	.23,209	.0	.303	.0	.303	.0	.23,512	.0	.0	.0	.430	01/15/2042	2.A FE
53688T-AA-2	LITIGATION FEE RESIDUAL FUND 2015-1 A 4.000% 10/30/27		04/29/2021	Redemption 100.0000		.92,061	.92,061	.92,061	.92,061	.0	.0	.0	.0	.0	.92,061	.0	.0	.0	.1,952	04/29/2022	1.G PL
543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 01/15/45		06/15/2021	Paydown		.191,109	.191,109	.186,286	.188,885	.0	2,224	.0	2,224	.0	.191,109	.0	.0	.0	.1,975	01/15/2045	1.F FE
553996-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	.5	.0	.29,848	.0	.0	.0	.368	12/20/2034	2.B FE
573284-AQ-9	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	.160	.0	1,497,764	.0	.137,716	.137,716	.29,038	06/01/2027	2.B FE
59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		06/15/2021	Paydown		.43,167	.43,167	.40,901	.42,839	.0	.328	.0	.328	.0	.43,167	.0	.0	.0	.857	07/15/2038	2.A FE
59560U-AA-9	MID-STATE TRUST 2004-1 A 6.005% 08/15/37		06/01/2021	Paydown		.37,505	.37,505	.38,379	.37,833	.0	(.328)	.0	(.328)	.0	.37,505	.0	.0	.0	.950	08/15/2037	1.B FE
59560W-AA-1	MID-STATE TRUST 2010-1 M 5.250% 12/15/45		06/01/2021	Paydown		.76,178	.76,178	.76,072	.76,026	.0	.151	.0	.151	.0	.76,178	.0	.0	.0	1,666	12/15/2045	1.D FM
60040#-AA-0	MILLENNIUM PIPELINE LLC SENIOR SECURED NOTES 5.330% 06/30/27		06/30/2021	Redemption 100.0000		.33,274	.33,274	.33,274	.33,274	.0	.0	.0	.0	.0	.33,274	.0	.0	.0	.887	06/30/2027	1.G PL
61691B-AG-6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART B 2.480% 09/13/31		06/01/2021	Paydown		2,000,000	2,000,000	1,999,992	1,998,590	.0	1,410	.0	1,410	.0	2,000,000	.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	2,500	.0	.0	.0	.35	12/28/2049	1.F FE
63730*-AB-1	NATIONAL RAILROAD PASSENGER SENIOR SECURED NOTES 3.600% 11/15/33		05/15/2021	Redemption 100.0000		.13,699	.13,699	.13,699	.13,699	.0	.0	.0	.0	.0	.13,699	.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	(1,206)	.0	200,611	.0	.0	.0	3,951	12/25/2057	1.D FM
662352-AA-4	NORTH SHORE LONG ISLAND JEWISH HEALTH CARE INC 4.200% 05/01/30		05/01/2021	Redemption 100.0000		.126,280	.126,280	.126,280	.126,280	.0	.0	.0	.0	.0	.126,280	.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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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	.735	04/09/2038	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 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	1,814	02/15/2027	1.F FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 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	.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	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 6.151% 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	.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	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	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	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	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	1,247	01/25/2044	1.F FE
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 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	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	.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	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	132,500	04/19/2021	2.B FE
83405A-AB-0	SOFI CONSUMER LOAN PROGRAM TRU 2017-1 B 4.730% 01/26/26		06/25/2021	Paydown		497,550	497,550	497,455	497,493	.0	.57	.0	.57	.0	497,550	.0	.0	.0	10,559	01/26/2026	1.A FE
83416W-AB-9	SOLAR STAR FUNDING LLC 144A 3.950% 06/30/35		06/30/2021	Redemption	100.0000	19,756	19,756	19,756	19,756	.0	.0	.0	.0	.0	19,756	.0	.0	.0	.390	06/30/2035	2.B FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.750% 06/15/40		06/15/2021	Redemption	100.0000	35,714	35,714	35,714	35,714	.0	.0	.0	.0	.0	35,714	.0	.0	.0	1,027	06/15/2040	2.B
84314#-AC-5	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED NOTES 5.000% 06/15/25		06/15/2021	Redemption	100.0000	38,462	38,462	38,462	38,462	.0	.0	.0	.0	.0	38,462	.0	.0	.0	.962	06/15/2025	2.B FE
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COO FIRST MORTGAGE BONDS 4.000% 04/16/48		04/16/2021	Redemption	100.0000	9,681	9,681	9,681	9,681	.0	.0	.0	.0	.0	9,681	.0	.0	.0	194	04/16/2048	2.A
846502-AA-0	SPARC EM SPC LEGAL STLMT HLDG 2015-1A A 4.000% 08/01/31		05/01/2021	Paydown		161,516	161,516	161,516	161,516	.0	.0	.0	.0	.0	161,516	.0	.0	.0	3,230	08/01/2031	1.G PL
84858D-AA-6	SPIRIT AIRLINES 2015-1 A 4.100% 04/01/28		04/01/2021	Redemption	100.0000	72,428	72,428	63,254	63,854	.0	.337	.0	.337	.0	64,191	.0	8,238	8,238	1,485	04/01/2028	2.A FE
85209B-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	1,341	06/15/2028	1.A FE
85209B-AA-3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/28		04/15/2021	Paydown		74,424	74,432	74,422	74,424	.0	.8	.0	.8	.0	74,432	.0	.0	.0	1,072	06/15/2028	1.B FE

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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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B 7.970% 08/15/36		05/15/2021	Paydown		8,958	8,958	9,243	9,067	.0	(109)	.0	(109)	.0	8,958	.0	.0	.0	298	08/15/2036	1.C FE
..872295-AF-7	TOF AUTO REC OWNER TRUST 2016-1A C 2.510%		09/15/22	Paydown		2,079,559	2,079,559	2,078,899	2,079,456	.0	103	.0	103	.0	2,079,559	.0	.0	.0	20,516	09/15/2022	1.A FE
..87264A-BC-8	T-MOBILE USA INC 144A 3.750% 04/15/27		05/25/2021	Tax Free Exchange		1,999,274	2,000,000	1,999,140	1,999,230	.0	43	.0	43	.0	1,999,274	.0	.0	.0	45,833	04/15/2027	2.C FE
..87264A-BK-0	T-MOBILE USA INC 144A 3.000% 02/15/41		05/25/2021	Tax Free Exchange		1,989,382	2,000,000	1,989,180	1,989,242	.0	140	.0	140	.0	1,989,382	.0	.0	.0	38,167	02/15/2041	2.C FE
..87264A-BM-6	T-MOBILE USA INC 144A 3.300% 02/15/51		05/25/2021	Tax Free Exchange		2,057,028	2,000,000	2,057,560	2,057,492	.0	(465)	.0	(465)	.0	2,057,028	.0	.0	.0	41,983	02/15/2051	2.C FE
..87342R-AD-6	TACO BELL FUNDING, LLC 2018-1 A21 4.318%		11/25/48	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	108	11/25/2048	2.B FE
..87408#-AB-7	TAL INTERNATIONAL CONTAINER SENIOR SECURED NOTES 5.410% 04/30/24		04/30/2021	Redemption 100.0000		200,000	200,000	200,000	200,000	.0	.0	.0	.0	.0	200,000	.0	.0	.0	5,410	04/30/2024	2.C FE
..88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A 6.119%		03/30/24	Redemption 100.0000		103,051	103,051	103,051	103,051	.0	.0	.0	.0	.0	103,051	.0	.0	.0	3,153	03/30/2024	2.B FE
..88315L-AC-2	TEXTAINER MARINE CONTAINERS 2019-1A A 3.960% 04/20/44		04/20/2021	Paydown		1,270,000	1,270,000	1,269,584	1,269,645	.0	355	.0	355	.0	1,270,000	.0	.0	.0	16,764	04/20/2044	1.F FE
..88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		06/01/2021	Paydown		25,911	25,911	25,907	25,905	.0	.6	.0	.6	.0	25,911	.0	.0	.0	295	08/21/2045	1.F FE
..88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		06/20/2021	Paydown		26,667	26,667	26,657	.0	.0	10	.0	10	.0	26,667	.0	.0	.0	94	04/20/2046	2.B FE
..89172P-AA-7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.000%		08/25/55	Paydown		160,928	160,928	162,188	160,893	.0	35	.0	35	.0	160,928	.0	.0	.0	2,013	08/25/2055	1.D FM
..89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194%		06/16/2021	Paydown		26,555	26,555	26,555	26,555	.0	.0	.0	.0	.0	26,555	.0	.0	.0	586	10/16/2040	1.F FE
..89690E-AC-1	TRIP RAIL MASTER FUNDING LLC 2011-1A A2 6.024% 07/15/41		06/15/2021	Paydown		1,996,989	1,996,989	1,996,989	1,996,989	.0	.0	.0	.0	.0	1,996,989	.0	.0	.0	60,149	07/15/2041	1.F FE
..90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750%		04/15/30	Paydown		91,787	126,119	117,921	117,921	.0	.0	.0	.0	.0	117,921	.0	(26,135)	(26,135)	3,851	04/15/2030	1.D FM
..91529Y-AQ-9	UNUM GROUP 4.500% 03/15/25		06/29/2021	Call 112.0698		1,120,698	1,000,000	994,720	995,281	.0	505	.0	505	.0	995,785	.0	4,215	4,215	156,198	03/15/2025	2.C FE
..918290-AA-5	VSE VOI Mortgage LLC 2016-A A 2.540%		07/20/33	Paydown		22,158	22,158	22,156	22,135	.0	23	.0	23	.0	22,158	.0	.0	.0	236	07/20/2033	1.F FE
..92257L-AB-6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AFX 3.000% 05/25/47		04/01/2021	Paydown		9,602	9,602	9,599	9,584	.0	18	.0	18	.0	9,602	.0	.0	.0	96	05/25/2047	1.A FE
..92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		06/01/2021	Paydown		67,951	67,951	67,945	67,895	.0	56	.0	56	.0	67,951	.0	.0	.0	963	07/25/2049	1.A FE
..92838#-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570%		10/14/49	Redemption 100.0000		20,361	20,361	20,361	20,361	.0	.0	.0	.0	.0	20,361	.0	.0	.0	262	10/14/2049	1.F PL
..931427-AC-2	WALGREENS BOOTS ALLIANCE INC 4.800%		11/18/44	Paydown		3,542,460	3,000,000	3,507,810	.0	.0	(2,491)	.0	(2,491)	.0	3,505,319	.0	(505,319)	(505,319)	605,660	11/18/2044	2.B FE
..94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		06/15/2021	Paydown		27,228	27,228	27,227	27,227	.0	.1	.0	.1	.0	27,228	.0	.0	.0	398	09/15/2044	2.A FE
..949456-AA-5	WELK RESORTS LLC 2013-A A 3.100% 03/15/29		06/15/2021	Paydown		153,857	153,857	153,836	153,848	.0	.9	.0	.9	.0	153,857	.0	.0	.0	2,331	03/15/2029	1.F FE
..94978#-JF-5	ZC AVIATION 2014 CLASS A-1 3.620% 09/20/24		06/20/2021	Redemption 100.0000		66,849	66,849	66,849	66,849	.0	.0	.0	.0	.0	66,849	.0	.0	.0	1,009	09/20/2024	3.A PL
..94978#-JH-1	ZC AVIATION 2014 CLASS A-1 3.620% 09/16/24		06/16/2021	Redemption 100.0000		67,325	67,325	67,325	67,325	.0	.0	.0	.0	.0	67,325	.0	.0	.0	1,016	09/16/2024	3.A PL
..95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		06/01/2021	Paydown		85,515	85,515	87,038	85,739	.0	(224)	.0	(224)	.0	85,515	.0	.0	.0	531	04/25/2049	1.D FM
..96042F-AF-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D 4.000% 01/16/24		06/15/2021	Paydown		711,443	711,443	711,365	711,407	.0	37	.0	37	.0	711,443	.0	.0	.0	11,726	01/16/2024	1.B FE
..97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		06/15/2021	Paydown		22,021	22,021	22,021	22,021	.0	.0	.0	.0	.0	22,021	.0	.0	.0	296	03/15/2045	1.F FE
..97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		06/15/2021	Paydown		4,555	4,555	4,555	.0	.0	.0	.0	.0	.0	4,555	.0	.0	.0	11	05/15/2046	1.F FE
..974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841%		12/05/50	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	42	12/05/2050	2.B FE

## E05.8

## E05.8

## E05.8

## E05.8



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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)					
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX				
S&P 500 7/15/2021 Strike @ 3226.56	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	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					
7846LS164			Equity/Index	Merr																							
S&P 500 8/13/2021 Strike @ 3372.85	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	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					
7846LS166			Equity/Index	Merr																							
S&P 500 9/15/2021 Strike @ 3401.2	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	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					
7846LS168			Equity/Index	Merr																							
S&P 500 10/15/2020 Strike @ 3483.34	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	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					
7846LS170			Equity/Index	Merr																							
S&P 500 11/15/2021 Strike @ 3626.91	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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					
7846LS172			Equity/Index																								
S&P 500 12/15/2021 Strike @ 3694.62	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	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					
7846LS174			Equity/Index	Merr																							
S&P 500 1/14/2022 Strike @ 3768.25	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	01/19/2021	01/14/2022	1,927	7,263,000	3768.25	0	585,106	0	1,146,988		1,146,988	561,882	0	0	0	0	0/0	0/0					
7846LS176			Equity/Index	Merr																							
S&P 500 2/15/2022 Strike @ 3932.59	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	02/17/2021	02/15/2022	837	3,289,690	3932.59	0	269,359	0	395,650		395,650	126,291	0	0	0	0	0/0	0/0					
7846LS177			Equity/Index																								
S&P 500 3/15/2022 Strike @ 3968.94	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	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					
7846LS180			Equity/Index	Merr																							
S&P 500 4/14/2022 Strike @ 4208.334	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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					
7846LS181			Equity/Index																								
S&P 500 5/13/2022 Strike @ 4163.29	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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					
7846LS184			Equity/Index																								
S&P 500 5/13/2022 Strike @ 4496.353	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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					
7846LS185			Equity/Index																								
S&P 500 6/15/2022 Strike @ 4246.59	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America	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					
7846LS186			Equity/Index	Merr																							
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	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	XXX	XXX					
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0439999999. Total Purchased Options - Call Options and Warrants										2,327,146	2,008,812	0	9,932,003	XXX	9,932,003	4,169,831	0	0	0	0	XXX	XXX					
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0499999999. Total Purchased Options										2,327,146	2,008,812	0	9,932,003	XXX	9,932,003	4,169,831	0	0	0	0	XXX	XXX					
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX					

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)
S&P 500 1/14/2022 Strike @ 4102.16 7846SS176	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
S&P 500 10/15/2020 Strike @ 3807.24 7846SS170	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
S&P 500 11/15/2021 Strike @ 3963.65 7846SS172	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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
S&P 500 12/15/2021 Strike @ 4019.39 7846SS174	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
S&P 500 2/15/2022 Strike @ 4280.56 7846SS177	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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
S&P 500 3/15/2022 Strike @ 4322.67 7846SS180	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
S&P 500 4/14/2022 Strike @ 4541.67 7846SS181	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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
S&P 500 5/13/2022 Strike @ 4535.59 7846SS184	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs	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
S&P 500 6/15/2022 Strike @ 4629.02 7846SS186	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
S&P 500 7/15/2021 Strike @ 3525.94 7846SS164	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
S&P 500 8/13/2021 Strike @ 3685.54 7846SS166	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
S&P 500 9/15/2021 Strike @ 3716.72 7846SS168	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr	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
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										1,014,631	(795,938)	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										1,014,631	(795,938)	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										1,014,631	(795,938)	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										1,014,631	(795,938)	0	(5,889,486)	XXX	(5,889,486)	(3,099,310)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										3,341,777	1,212,873	0	4,042,517	XXX	4,042,517	1,070,521	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										3,341,777	1,212,873	0	4,042,517	XXX	4,042,517	1,070,521	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

## SCHEDULE DB - PART B - SECTION 1

[illegible]

(a)	Code	Designation of Hedged Item
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

## SCHEDULE DB - PART D - SECTION 1

[illegible]

## Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
			NONE					
0199999999 - Total							XXX	XXX

[illegible]

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

[illegible]



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

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
CR5744-22-0	JP Morgan Securities LLC RECENT 0.4359%	C	1.D FE	500,000	500,000	08/04/2021
06417M-NC-5	BANK OF NOVA SCOTIA HOUS	C	1.C FE	800,170	800,000	02/28/2022
CR5741-72-1	BofA Securities Inc. RECENT	C	1.E FE	1,000,000	1,000,000	08/04/2021
CR1727-13-8	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 AUSTRALI 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 MITSUI 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 MITSUI 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	NEDERLANDSE WATERSCHAPS	C	1.D FE	799,524	799,595	11/30/2021
000000-00-0	SUNCORP METIWAY LTD	C	1.E FE	499,571	499,705	10/27/2021
000000-00-0	SUNCORP METIWAY 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 METIWAY 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 MITSUI 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 MITSUI 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 AUSTRALI 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 AUSTRALI 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 BK 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 BK 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
0018A2-V2-9	ANZ NEW ZEALAND INTL/LDN	C	1.D FE	249,984	249,987	08/02/2021
03209L-U1-2	AMPHENOL CORP	C	2.A FE	749,998	750,000	07/01/2021
12509R-U7-4	CDP FINANCIAL INC	C	1.D FE	999,988	999,992	07/07/2021
13608A-U7-9	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
21684X-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 TRBKB NY	C	1.E FE	800,090	800,048	08/06/2021
62939L-UL-1	NRW.BANK	C	1.D FE	1,499,936	1,499,949	07/20/2021
62939L-UN-7	NRW.BANK	C	1.D FE	999,951	999,968	07/22/2021
62939L-VS-5	NRW.BANK	C	1.D FE	999,873	999,868	08/26/2021
63743C-UK-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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
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-XII-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

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
NONE						
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ ..... Book/Adjusted Carrying Value \$ .....

2. Average balance for the year

Fair Value \$ ..... Book/Adjusted Carrying Value \$ .....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
U.S. Bank Cincinnati, OH		0.000	0	0	(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	0	500	500	500	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	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	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(2,208,297)	4,340,545	13,720,361	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	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

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
NONE								
9999999 - Total Cash Equivalents								