

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



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

## QUARTERLY STATEMENT

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

## OHIO NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0704 0704 NAIC Company Code 67172 Employer's ID Number 31-0397080Organized under the Laws of Ohio, State of Domicile or Port of Entry OHCountry of Domicile United States of AmericaLicensed as business type: Life, Accident and Health [ X ] Fraternal Benefit Societies [ ]Incorporated/Organized 09/09/1909 Commenced Business 10/10/1910Statutory Home Office One Financial Way, Cincinnati, OH, US 45242  
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office One Financial Way  
(Street and Number) Cincinnati, OH, US 45242, 513-794-6100  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Mail Address Post Office Box 237, Cincinnati, OH, US 45201  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)Primary Location of Books and Records One Financial Way  
(Street and Number) Cincinnati, OH, US 45242, 513-794-6100-6015  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Internet Website Address N/AStatutory Statement Contact Amber Dawn Roberts, 513-794-6100-6015  
(Name) amber.roberts@ohionational.com, 513-794-4622  
(E-mail Address) (FAX Number)

## OFFICERS

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

## OTHER

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

## DIRECTORS OR TRUSTEES

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

State of Ohio  
County of Butler

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Barbara Ann Turner  
President & Chief Executive OfficerTherese Susan McDonough  
SecretaryDoris Lee Paul  
TreasurerSubscribed and sworn to before me this  
4th day of November, 2021

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

Stephanie Coleman  
Notary Public  
Expires November 24, 2025

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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	6,001,024,546	0	6,001,024,546	5,398,198,980
2. Stocks:				
2.1 Preferred stocks .....	7,101,234	0	7,101,234	7,101,234
2.2 Common stocks .....	573,021,061	47,247,518	525,773,543	356,755,540
3. Mortgage loans on real estate:				
3.1 First liens .....	1,018,331,287	0	1,018,331,287	970,772,716
3.2 Other than first liens .....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances) .....	24,024,388	0	24,024,388	24,756,990
4.3 Properties held for sale (less \$ encumbrances) .....	0	0	0	0
5. Cash (\$ 324,556,862 ), cash equivalents (\$ 124,147,413 ) and short-term investments (\$ 2 ) .....	448,704,277	0	448,704,277	648,526,127
6. Contract loans (including \$ 0 premium notes) .....	903,932,667	52,028	903,880,639	835,945,108
7. Derivatives .....	103,688,986	0	103,688,986	115,487,706
8. Other invested assets .....	505,052,174	0	505,052,174	489,175,936
9. Receivables for securities .....	502,329	0	502,329	509,695
10. Securities lending reinvested collateral assets .....	295,324,222	0	295,324,222	281,976,136
11. Aggregate write-ins for invested assets .....	0	0	0	1,200,000
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	9,880,707,171	47,299,546	9,833,407,625	9,130,406,168
13. Title plants less \$ 0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	58,935,872	0	58,935,872	49,473,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	15,692,796	0	15,692,796	20,897,404
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) .....	71,000,512	0	71,000,512	76,361,616
15.3 Accrued retrospective premiums (\$ 0 ) and contracts subject to redetermination (\$ 0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	30,056,713	0	30,056,713	37,469,917
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	3,865,570
16.3 Other amounts receivable under reinsurance contracts .....	736,879	0	736,879	803,050
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	29,330,881	0	29,330,881	7,812,939
18.2 Net deferred tax asset .....	163,409,654	26,939,883	136,469,771	111,546,387
19. Guaranty funds receivable or on deposit .....	1,377,381	0	1,377,381	1,368,587
20. Electronic data processing equipment and software .....	262,319	0	262,319	227,514
21. Furniture and equipment, including health care delivery assets (\$ 0 ) .....	3,525,900	3,525,900	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 .....	118,655,820	0	118,655,820	41,454,825
24. Health care (\$ 0 ) and other amounts receivable .....	15,533,114	15,533,114	0	0
25. Aggregate write-ins for other than invested assets .....	120,327,468	44,945	120,282,523	124,826,466
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	10,509,552,480	93,343,388	10,416,209,092	9,606,513,550
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	18,248,423,094	0	18,248,423,094	18,793,792,984
28. Total (Lines 26 and 27) .....	28,757,975,574	93,343,388	28,664,632,186	28,400,306,534
<b>DETAILS OF WRITE-INS</b>				
1101. Receivable for Collateral .....	0	0	0	1,200,000
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	0	0	0	1,200,000
2501. Annuity rider charges receivable .....	101,618,229	0	101,618,229	108,864,006
2502. Keyman insurance .....	9,973,551	0	9,973,551	10,142,266
2503. Fund revenue receivable .....	5,555,717	0	5,555,717	5,481,485
2598. Summary of remaining write-ins for Line 25 from overflow page .....	3,179,971	44,945	3,135,026	338,709
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	120,327,468	44,945	120,282,523	124,826,466

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 6,504,768,294 less \$ ..... 0 included in Line 6.3 (including \$ ..... 736,372,340 Modco Reserve).....	6,504,768,310	6,438,886,833
2. Aggregate reserve for accident and health contracts (including \$ ..... 0 Modco Reserve).....	24,399,195	26,793,202
3. Liability for deposit-type contracts (including \$ ..... 0 Modco Reserve).....	590,662,855	689,939,945
4. Contract claims:		
4.1 Life .....	28,201,918	23,412,167
4.2 Accident and health .....	178,069	150,091
5. Policyholders' dividends/refunds to members \$ ..... 5,127,611 and coupons \$ ..... 0 due and unpaid .....	5,127,611	4,058,203
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... 0 Modco).....	106,302,640	101,828,496
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... 0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$ ..... 0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... 0 discount; including \$ ..... 91,738 accident and health premiums .....	4,260,843	1,574,849
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....	0	0
9.2 Provision for experience rating refunds, including the liability of \$ ..... 0 accident and health experience rating refunds of which \$ ..... 0 is for medical loss ratio rebate per the Public Health Service Act .....	0	0
9.3 Other amounts payable on reinsurance, including \$ ..... 491,817,440 assumed and \$ ..... (8,836,519) ceded .....	482,980,921	26,986,618
9.4 Interest Maintenance Reserve .....	30,476,486	19,456,615
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 2,264,638 , accident and health \$ ..... 308,814 and deposit-type contract funds \$ ..... 0 .....	2,573,452	8,506,879
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued .....	2,569,653	3,264,609
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (75,988,900) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(75,988,900)	(109,994,404)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	2,699,732	1,908,369
15.1 Current federal and foreign income taxes, including \$ ..... 0 on realized capital gains (losses) .....	0	0
15.2 Net deferred tax liability .....	0	0
16. Unearned investment income .....	9,302,726	8,709,132
17. Amounts withheld or retained by reporting entity as agent or trustee .....	129,108,715	137,724,232
18. Amounts held for agents' account, including \$ ..... 4,709,337 agents' credit balances .....	4,695,993	5,363,286
19. Remittances and items not allocated .....	11,181,574	3,349,341
20. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0
21. Liability for benefits for employees and agents if not included above .....	0	0
22. Borrowed money \$ ..... 0 and interest thereon \$ ..... 0 .....	0	0
23. Dividends to stockholders declared and unpaid .....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	52,477,529	52,097,688
24.02 Reinsurance in unauthorized and certified (\$ ..... 0 ) companies .....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... 0 ) reinsurers .....	476,400,122	481,935,396
24.04 Payable to parent, subsidiaries and affiliates .....	57,653,129	155,194,690
24.05 Drafts outstanding .....	0	0
24.06 Liability for amounts held under uninsured plans .....	0	0
24.07 Funds held under coinsurance .....	65,691,139	19,820,979
24.08 Derivatives .....	0	37,281,118
24.09 Payable for securities .....	34,724,294	9,027,453
24.10 Payable for securities lending .....	295,324,222	281,976,133
24.11 Capital notes \$ ..... 0 and interest thereon \$ ..... 0 .....	0	0
25. Aggregate write-ins for liabilities .....	114,768,336	98,755,880
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	8,960,540,564	8,528,007,800
27. From Separate Accounts Statement .....	18,248,421,094	18,793,791,937
28. Total liabilities (Lines 26 and 27) .....	27,208,961,658	27,321,799,737
29. Common capital stock .....	10,000,000	10,000,000
30. Preferred capital stock .....	0	0
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....	309,908,307	309,851,089
33. Gross paid in and contributed surplus .....	589,795,857	283,297,154
34. Aggregate write-ins for special surplus funds .....	288,825,619	35,825,619
35. Unassigned funds (surplus) .....	257,140,745	439,532,930
36. Less treasury stock, at cost:		
36.1 ..... 0 shares common (value included in Line 29 \$ ..... 0 ) .....	0	0
36.2 ..... 0 shares preferred (value included in Line 30 \$ ..... 0 ) .....	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... 1,953 in Separate Accounts Statement) .....	1,445,670,528	1,068,506,792
38. Totals of Lines 29, 30 and 37 .....	1,455,670,528	1,078,506,792
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	28,664,632,186	28,400,306,529
<b>DETAILS OF WRITE-INS</b>		
2501. Liability for cash collateral .....	97,450,000	77,920,000
2502. Liability for plan benefits .....	15,920,248	19,286,832
2503. Unclaimed funds .....	1,398,088	1,549,048
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	114,768,336	98,755,880
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. Segregated special surplus for Sunrise Captive Re, LLC. ....	288,825,619	35,825,619
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	288,825,619	35,825,619

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	(17,513,721,591)	348,093,372	519,686,228
2. Considerations for supplementary contracts with life contingencies	(516,316)	19,326	43,141
3. Net investment income	491,224,406	229,934,194	304,339,219
4. Amortization of Interest Maintenance Reserve (IMR)	4,886,811	2,434,766	3,343,247
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	39,396,303	55,717,235	74,259,489
7. Reserve adjustments on reinsurance ceded	17,605,660,081	141,102,330	196,442,574
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	121,028,510	167,820,397	226,574,292
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	217,090,059	222,519,499	296,431,915
9. Totals (Lines 1 to 8.3)	965,048,263	1,167,641,119	1,621,120,105
10. Death benefits	50,795,721	43,515,818	62,313,487
11. Matured endowments (excluding guaranteed annual pure endowments)	193,840	283,709	352,819
12. Annuity benefits	401,592,400	515,553,729	697,835,695
13. Disability benefits and benefits under accident and health contracts	2,143,075	1,347,367	1,732,133
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,269,102,028	1,071,097,772	1,735,116,486
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	11,860,935	12,811,686	16,966,907
18. Payments on supplementary contracts with life contingencies	387,102	443,266	568,688
19. Increase in aggregate reserves for life and accident and health contracts	122,990,735	414,591,893	611,430,291
20. Totals (Lines 10 to 19)	1,859,065,836	2,059,645,240	3,126,316,506
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	112,618,938	122,402,742	168,425,019
22. Commissions and expense allowances on reinsurance assumed	3,115,442	3,106,334	4,439,725
23. General insurance expenses and fraternal expenses	101,414,169	99,291,062	131,883,574
24. Insurance taxes, licenses and fees, excluding federal income taxes	15,611,913	12,745,150	17,516,420
25. Increase in loading on deferred and uncollected premiums	(8,001,280)	(5,452,061)	(589,218)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,943,031,903)	(1,368,221,409)	(2,118,476,281)
27. Aggregate write-ins for deductions	508,292,387	78,427,355	90,198,199
28. Totals (Lines 20 to 27)	649,085,502	1,001,944,413	1,419,713,944
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	315,962,761	165,696,706	201,406,161
30. Dividends to policyholders and refunds to members	79,740,932	87,611,294	105,865,490
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	236,221,829	78,085,412	95,540,671
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(47,584,376)	34,814,299	33,016,281
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	283,806,205	43,271,113	62,524,390
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,455,858 (excluding taxes of \$ 4,228,359 transferred to the IMR)	21,087,934	74,054,173	72,354,932
35. Net income (Line 33 plus Line 34)	304,894,139	117,325,286	134,879,322
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	1,078,506,791	1,019,862,639	1,019,862,638
37. Net income (Line 35)	304,894,139	117,325,286	134,879,322
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (5,238,668)	(127,361,991)	(124,004,471)	(44,626,879)
39. Change in net unrealized foreign exchange capital gain (loss)	(325,017)	0	0
40. Change in net deferred income tax	(35,017,925)	4,889,750	10,884,540
41. Change in nonadmitted assets	14,182,309	(4,678,392)	(24,770,225)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	12,155,044	12,155,044
44. Change in asset valuation reserve	(379,840)	(11,049,972)	(11,323,481)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(1,000)	0	(1,000)
47. Other changes in surplus in Separate Accounts Statement	953	0	1,047
48. Change in surplus notes	57,219	57,219	76,291
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	306,498,703	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	(1,731,130)	0	0
52. Dividends to stockholders	(75,000,000)	(40,000,000)	(40,000,000)
53. Aggregate write-ins for gains and losses in surplus	(8,652,682)	35,556,331	21,369,494
54. Net change in capital and surplus for the year (Lines 37 through 53)	377,163,738	(9,749,205)	58,644,153
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,455,670,529	1,010,113,434	1,078,506,791
<b>DETAILS OF WRITE-INS</b>			
08.301. Policy charges	163,951,423	171,120,321	227,234,197
08.302. Fee income	49,530,915	46,534,178	62,994,519
08.303. Reinsurance Ceded Trials	4,778,325	4,979,202	6,604,383
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(1,170,604)	(114,202)	(401,184)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	217,090,059	222,519,499	296,431,915
2701. VA base reinsurance transfer to/from SA Modco	469,755,425	0	0
2702. Funds withheld miscellaneous expense	30,826,414	15,589,651	20,547,667
2703. Miscellaneous expense	5,775,300	9,995,454	16,292,644
2798. Summary of remaining write-ins for Line 27 from overflow page	1,935,248	52,842,250	53,357,888
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	508,292,387	78,427,355	90,198,199
5301. Benefit plan adjustment	3,045,539	2,188,463	(6,410,112)
5302. Prior period adjustment	1,731,130	0	(195,229)
5303. Adjustment for VM-21 implementation	0	50,895,348	50,895,348
5398. Summary of remaining write-ins for Line 53 from overflow page	(13,429,351)	(17,527,480)	(22,920,513)
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(8,652,682)	35,556,331	21,369,494

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	509,719,424	495,052,272	698,714,831
2. Net investment income .....	397,333,402	231,167,176	309,035,679
3. Miscellaneous income .....	149,187,429	209,444,753	282,216,238
4. Total (Lines 1 to 3) .....	1,056,240,255	935,664,201	1,289,966,748
5. Benefit and loss related payments .....	1,926,281,415	1,365,078,375	2,198,712,665
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(1,977,037,407)	(1,316,115,832)	(2,131,558,021)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	240,982,112	258,508,231	355,002,886
8. Dividends paid to policyholders .....	74,197,380	80,314,113	114,097,494
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses) .....	892,370 (20,382,217)	46,945,513	42,421,507
10. Total (Lines 5 through 9) .....	244,041,283	434,730,400	578,676,531
11. Net cash from operations (Line 4 minus Line 10) .....	812,198,972	500,933,801	711,290,217
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,126,162,874	687,657,139	937,750,581
12.2 Stocks .....	2,341,531	0	0
12.3 Mortgage loans .....	115,688,995	60,842,060	92,223,498
12.4 Real estate .....	0	0	15,913
12.5 Other invested assets .....	8,445,513	572,393	572,393
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	0
12.7 Miscellaneous proceeds .....	26,904,207	7,829,678	29,290,483
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,279,543,120	756,901,270	1,059,852,868
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	1,699,165,680	772,460,404	1,011,680,592
13.2 Stocks .....	321,700,226	5,439,193	5,439,193
13.3 Mortgage loans .....	163,244,533	75,360,000	132,164,500
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	34,510,082	169,839,135	268,140,719
13.6 Miscellaneous applications .....	101,971,441	0	69,681,783
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	2,320,591,962	1,023,098,732	1,487,106,787
14. Net increase (or decrease) in contract loans and premium notes .....	67,854,290	78,970,212	91,384,193
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,108,903,132)	(345,167,674)	(518,638,112)
<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 .....	306,498,703	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(114,233,053)	22,105,667	(29,159,876)
16.5 Dividends to stockholders .....	75,000,000	40,000,000	40,000,000
16.6 Other cash provided (applied) .....	(20,383,342)	41,955,456	127,651,804
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	96,882,308	24,061,123	58,491,928
<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) .....	(199,821,852)	179,827,250	251,144,033
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	648,526,129	397,382,096	397,382,096
19.2 End of period (Line 18 plus Line 19.1) .....	448,704,277	577,209,346	648,526,129

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

20.0001. Extraordinary dividend declared and unpaid from Sunrise Captive Re, LLC .....	90,000,000	0	0
20.0002. Funds held under fixed indexed annuity reinsurance agreement, net .....	66,163,088	32,523,381	41,443,325
20.0003. Amortization of deferred gain on reinsurance agreements .....	(13,429,351)	(17,527,480)	(22,920,513)
20.0004. Change in securities lending collateral .....	(13,348,086)	964,133	(109,477,810)

**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 .....	537,020,608	554,833,418	790,223,092
3. Ordinary individual annuities .....	96,707,491	68,660,397	105,556,501
4. Credit life (group and individual) .....	0	0	0
5. Group life insurance .....	0	0	0
6. Group annuities .....	58,411,948	75,229,720	97,518,786
7. A & H - group .....	0	0	0
8. A & H - credit (group and individual) .....	0	0	0
9. A & H - other .....	7,704,196	8,206,746	10,846,327
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	699,844,243	706,930,281	1,004,144,706
12. Fraternal (Fraternal Benefit Societies Only) .....	0	0	0
13. Subtotal (Lines 11 through 12) .....	699,844,243	706,930,281	1,004,144,706
14. Deposit-type contracts .....	132,301,826	165,059,631	169,681,344
15. Total (Lines 13 and 14)	832,146,069	871,989,912	1,173,826,050
<b>DETAILS OF WRITE-INS</b>			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

## NOTES TO FINANCIAL STATEMENTS

**NOTE 1 Summary of Significant Accounting Policies and Going Concern**
**A. Accounting Practices**

The financial statements of The Ohio National Life Insurance Company ("ONLIC") are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

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

Sunrise Captive Re, LLC (Sunrise), a wholly owned subsidiary of ONLIC, is an Ohio domiciled special purpose financial captive insurance company that started operations during the first quarter of 2019. Pursuant to Ohio Revised Code Chapter 3964 and the approval by the Ohio Insurance Department, Sunrise has applied a prescribed practice that decreased the subsidiary's valuation by \$219,759,483 and \$186,173,046 for September 30, 2021 and December 31, 2020, respectively.

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

	F/S SSAP #	F/S Page	F/S Line #	9/30/2021	12/31/2020
<b>NET INCOME</b>					
(1) Ohio National Life Insurance Company 'State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 304,894,139	\$ 134,879,322
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 304,894,139	\$ 134,879,322
<b>SURPLUS</b>					
(5) Ohio National Life Insurance Company State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,455,670,528	\$ 1,078,506,792
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP: Subsidiary Valuation - Sunrise Re Captive, LLC	97	2	8	\$ 219,759,483	\$ 186,173,046
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$ -	\$ -
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,235,911,045	\$ 892,333,746

**C. Accounting Policy**

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

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

- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method  
Bonds not backed by other loans are stated at amortized cost using the modified scientific method.
- (6) Basis for Loan-Backed Securities and Adjustment Methodology  
Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

**D. Going Concern**

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

**NOTE 2 Accounting Changes and Corrections of Errors**

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

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

**NOTE 3 Business Combinations and Goodwill**

No significant changes

**NOTE 4 Discontinued Operations**

No significant changes

# NOTES TO FINANCIAL STATEMENTS

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**NOTE 5 Investments**

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions  
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

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

(3) Recognized OTTI securities - NONE

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 1,639,641
2. 12 Months or Longer	\$ 1,165,454

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

1. Less than 12 Months	\$ 158,495,671
2. 12 Months or Longer	\$ 50,525,957

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 295,325,382
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F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

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

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

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

J. Real Estate  
No significant changes

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

L. Restricted Assets  
No significant changes

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

O. 5GI Securities  
No significant changes

P. Short Sales  
No significant changes

Q. Prepayment Penalty and Acceleration Fees  
No significant changes

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

**NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies**

No significant changes

**NOTE 7 Investment Income**

No significant changes

# NOTES TO FINANCIAL STATEMENTS

**NOTE 8 Derivative Instruments**

## A. Derivatives under SSAP No. 86—Derivatives

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

b.

	Undiscounted Future Premium Commitments	Undiscounted Future Premium Commitments	Undiscounted Future Premium Commitments
1. Prior Year	\$ 55,408,173	\$ (33,415,549)	\$ 4,417,567
2. Current Year	\$ -	\$ -	\$ -

## B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees

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

## a. Scheduled Amortization - NONE

## b. Total Deferred Balance \$0

## c. Reconciliation of Amortization - NONE

**NOTE 9 Income Taxes**

No significant changes

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

## A. Nature of the Relationship Involved

Effective July 1, 2021, ONLI amended its existing reinsurance agreement with its subsidiary, Sunrise Captive Re, LLC to cede variable annuity base profits. The separate account and fixed account business will be reinsured on a modified coinsurance and coinsurance basis, respectively. The Ohio Department of Insurance approved this transaction on September 14, 2021. The initial impact of this transaction was as follows:

Premiums ceded	\$ 18,496,704,215
Reserves ceded	\$ 391,638,678
Reserve adjustments on reinsurance ceded	\$ 18,105,065,537

Effective September 30, 2021, ON Foreign Holdings LLC ("ONFH") and all of its subsidiaries, including the Latin American entities, were restructured from underneath the affiliate, Sycamore Re, Ltd (SYRE), to a direct subsidiary of the Company to allow more effective utilization of capital within the organization. For the initial capital contribution from ONFH, the Company recorded an increase in statutory surplus of \$306,498,703. However, as of September 30, 2021 the increase to the Company's statutory surplus was \$139,074,798. The repositioning was approved by the Cayman Islands Monetary Authority ("CIMA") on September 20, 2021.

## B. Transactions

The Company's investment income reflects extraordinary dividends from its wholly owned subsidiary, Sunrise Captive Re, LLC of \$253,000,000 and of this amount, \$90,000,000 was declared to be paid on or before November 30, 2021. The Company's investment income also reflects a dividend from its subsidiary, Ohio National Investments, Inc., of \$6,600,000 for the period ended September 30, 2021.

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

	<u>September 30, 2021</u>
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	75,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 75,000,000</u>

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

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

	<u>September 30, 2021</u>
Ohio National Life Assurance Corporation	\$ 25,098,051
Ohio National Financial Services	(16,405,898)
Sycamore Re, Ltd	12,795,817
Ohio National Investments, Inc.	7,687,494
Montgomery Re, Inc.	(1,142,837)
Ohio National Mutual Holdings, Inc.	(373,125)
ONFlight Inc.	63,532
Kenwood Re, Inc	668,381
Sunrise Captive Re, LLC	(1,694,417)
OnTech, LLC	(2,296,003)
Financial Way Realty, Inc	2,656,725
ON Foreign Holdings LLC	(544)
Camargo Re Captive, Inc.	11,921,601
Total	<u>\$ 38,978,777</u>

## NOTES TO FINANCIAL STATEMENTS

### L. Investment in Downstream Noninsurance Holding Company

The Company utilizes the look-through approach in valuing its investment in its downstream non-insurance holding company, ONFH, with a carrying value of \$139,074,798 as of September 30, 2021. ONFH's financial statements are not presently audited. The Company has limited the value of its investment in ONFH to the value contained of its Latin American entities, Chile ("ONSV") and Peru ("ONSP") which are audited annually under U.S. GAAP as defined in SSAP 97, paragraphs 8b.iii. and 8b.iv. ONSV and ONSP pass the limited exception, "look-through approach", to the audited financial statement requirement described in paragraphs 26 and 27 of SSAP 97. Statutory accounting adjustments are then made to the U.S. GAAP equity of ONSV and ONSP per paragraph 9 of SSAP 97 as promulgated by the NAIC.

### NOTE 11 Debt

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

### B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$350,000,000 as of September 30, 2021 and \$395,000,000 as of December 31, 2020. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

#### (2) FHLB Capital Stock

##### a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 25,000,000	\$ 25,000,000	\$ -
(c) Activity Stock	\$ 14,625,000	\$ 14,625,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 39,625,000	\$ 39,625,000	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 430,593,333	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 30,000,000	\$ 30,000,000	\$ -
(c) Activity Stock	\$ 13,552,300	\$ 13,552,300	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 43,552,300	\$ 43,552,300	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 451,743,333	XXX	XXX

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

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

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

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

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

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

#### (3) Collateral Pledged to FHLB

##### a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 502,640,721	\$ 479,828,049	\$ 350,000,000
2. Current Year General Account Total Collateral Pledged	\$ 502,640,721	\$ 479,828,049	\$ 350,000,000
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 471,603,146	\$ 445,608,625	\$ 395,000,000

##### b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 502,640,721	\$ 479,828,049	\$ 395,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 502,640,721	\$ 479,828,049	\$ 395,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 533,387,111	\$ 503,794,337	\$ 450,000,000

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

## **NOTES TO FINANCIAL STATEMENTS**

#### (4) Borrowing from FHLB

a. Amount as of Reporting Date

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

.. Prior Year end							
(a) Debt	\$	-	\$	-	\$	-	XXX
(b) Funding Agreements	\$	395,000,000	\$	395,000,000	\$	-	\$ 395,000,000
(c) Other	\$	-	\$	-	\$	-	XXX
(d) Aggregate Total (a+b+c)	\$	395,000,000	\$	395,000,000	\$	-	\$ 395,000,000

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

1. Debt	No
2. Funding Agreements	No
3. Other	No

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

#### A. Defined Benefit Plan

#### (4) Components of net periodic benefit cost

Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
Current YTD	2020	Current YTD	2020	Current YTD	2020
\$ 567,776	\$ 659,000	\$ 48,551	\$ 37,000	\$ -	\$ -
\$ 1,945,974	\$ 3,009,000	\$ 199,163	\$ 263,000	\$ -	\$ -
\$ (3,796,685)	\$ (4,167,000)	\$ -	\$ -	\$ -	\$ -
\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
\$ 2,232,712	\$ 2,588,000	\$ 537,749	\$ 336,000	\$ -	\$ -
\$ -	\$ -	\$ (36,629)	\$ (49,000)	\$ -	\$ -
\$ -	\$ 1,721,000	\$ -	\$ -	\$ -	\$ -
\$ 949,777	\$ 3,810,000	\$ 748,834	\$ 587,000	\$ -	\$ -

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

### No significant changes

## **NOTE 14 Liabilities, Contingencies and Assessments**

#### A. Contingent Commitments

(2) Detail of other contingent commitments

The company has committed to fund mortgage loans in the amount of \$68,050,000, bonds in the amount of \$28,000,000.

The Company is an investor in limited partnerships and a limited liability corporation. The Company has committed \$75,000,000 and funded \$18,347,195 to these investments.

## **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

# NOTES TO FINANCIAL STATEMENTS

**NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

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

C. Wash Sales - NONE

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

No significant changes

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

No significant changes

**NOTE 20 Fair Value Measurements**

A.

## (1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	\$ 324,556,864	\$ -	\$ -	\$ 124,147,413	\$ 448,704,277
Securities lending collateral	\$ -	\$ 295,325,382	\$ -	\$ -	\$ 295,325,382
Bonds Industrial and Misc	\$ -	\$ 150,514	\$ -	\$ -	\$ 150,514
Common Stock Industrial and Misc	\$ -	\$ 58,810,215	\$ -	\$ -	\$ 58,810,215
Equity put options	\$ -	\$ 57,945,528	\$ -	\$ -	\$ 57,945,528
Equity call Options	\$ -	\$ 32,887,089	\$ -	\$ -	\$ 32,887,089
Options on swaps	\$ -	\$ 11,926,070	\$ -	\$ -	\$ 11,926,070
Swaps	\$ -	\$ 930,300	\$ -	\$ -	\$ 930,300
Other invested assets	\$ -	\$ -	\$ 7,628,917	\$ -	\$ 7,628,917
Separate account assets	\$ 18,248,423,094	\$ -	\$ -	\$ -	\$ 18,248,423,094
Total assets at fair value/NAV	\$ 18,572,979,958	\$ 457,975,098	\$ 7,628,917	\$ 124,147,413	\$ 19,162,731,386

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

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Industrial and Misc	\$ 1,777,224	\$ -	\$ -	\$ 338,031	\$ (338,031)	\$ -	\$ -	\$ (1,777,224)	\$ -	\$ -
Total Assets	\$ -	\$ 4,868,446	\$ -	\$ -	\$ -	\$ 2,760,471	\$ -	\$ -	\$ -	\$ 7,628,917

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

## (3) Policies when Transfers Between Levels are Recognized

Transfers between level 2 and 3 are recognized at the beginning of the period.

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

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

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

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

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

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

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

## NOTES TO FINANCIAL STATEMENTS

## (5) Fair Value Disclosures for Derivative Assets and Liabilities

See schedule of Fair Value Measurements for derivative assets and liabilities on a gross basis.

## B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 6,340,670,024	\$ 6,001,024,546	\$ 10,206,513	\$ 6,270,741,094	\$ 59,722,417	\$ -	\$ -
Cash & cash equivalents	\$ 448,704,277	\$ 448,704,277	\$ 324,556,864	\$ -	\$ -	\$ 124,147,413	\$ -
Common stock non-affiliate	\$ 58,810,215	\$ 58,810,215	\$ -	\$ 58,810,215	\$ -	\$ -	\$ -
Preferred stock	\$ 7,917,700	\$ 7,101,234	\$ -	\$ 7,917,700	\$ -	\$ -	\$ -
Mortgage Loan Securities lending collateral	\$ 1,069,111,590	\$ 1,018,331,287	\$ -	\$ -	\$ 1,069,111,590	\$ -	\$ -
Other Invested Assets - Surplus Notes	\$ 295,325,382	\$ 295,324,222	\$ -	\$ 295,325,382	\$ -	\$ -	\$ -
Other Invested Assets - Limited partnerships	\$ 101,169,918	\$ 91,356,719	\$ -	\$ 101,169,918	\$ -	\$ -	\$ -
Derivatives- equity put options	\$ 7,628,917	\$ 7,628,917	\$ -	\$ -	\$ 7,628,917	\$ -	\$ -
Derivatives- options on swaps	\$ 57,945,528	\$ 57,945,528	\$ -	\$ 57,945,528	\$ -	\$ -	\$ -
Derivatives- call options	\$ 11,926,070	\$ 11,926,070	\$ -	\$ 11,926,070	\$ -	\$ -	\$ -
Derivatives- swaps	\$ 32,887,089	\$ 32,887,089	\$ -	\$ 32,887,089	\$ -	\$ -	\$ -
Separate account assets	\$ 930,300	\$ 930,300	\$ -	\$ 930,300	\$ -	\$ -	\$ -
Separate account liabilities	\$ 18,248,423,094	\$ 18,248,423,094	\$ 18,248,423,094	\$ -	\$ -	\$ -	\$ -
	\$(18,248,423,094)	\$(18,248,423,094)	\$(18,248,423,094)	\$ -	\$ -	\$ -	\$ -

## D. Not Practicable to Estimate Fair Value - NONE

## E. NAV Practical Expedient Investments - NONE

**NOTE 21 Other Items**

## C. Other Disclosures

*Coronavirus (COVID-19):*

The Company is exposed to risk associated with the ongoing Coronavirus "COVID-19" pandemic. Depending on the scope, severity and duration of the crisis, the Company could experience potential disruptions to business operations resulting from quarantines of employees, policyholders, or its distribution. Further, new and potentially unforeseen risks beyond those described above may arise as a result of the COVID-19 pandemic and the actions taken by governmental and regulatory authorities to mitigate its impact. Even after the crisis subsides, it is possible that the U.S. and other major economies will experience a prolonged recession or a prolonged economic recovery, in which event the Company's businesses, results of operations and financial condition could be materially and adversely affected. Deterioration of economic conditions, geopolitical tensions or weakening in global capital markets may materially affect the Company's businesses, results of operations, financial condition and liquidity.

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

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

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

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

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

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

**NOTE 22 Events Subsequent - NONE****NOTE 23 Reinsurance**H. Reinsurance Credit  
No significant changes**NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination**

## E. Risk Sharing Provisions of the Affordable Care Act - NONE

**NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses**

## A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2020 were \$8,384,083. As of September 30, 2021, \$1,177,969 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$8,317,156. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

## NOTES TO FINANCIAL STATEMENTS

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**NOTE 26** **Intercompany Pooling Arrangements - NONE**

**NOTE 27** **Structured Settlements - NONE**

**NOTE 28** **Health Care Receivables - NONE**

**NOTE 29** **Participating Policies**

No significant changes

**NOTE 30** **Premium Deficiency Reserves**

No significant changes

**NOTE 31** **Reserves for Life Contracts and Annuity Contracts**

No significant changes

**NOTE 32** **Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics**

No significant changes

**NOTE 33** **Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

No significant changes

**NOTE 34** **Premium & Annuity Considerations Deferred and Uncollected**

No significant changes

**NOTE 35** **Separate Accounts**

No significant changes

**NOTE 36** **Loss/Claim Adjustment Expenses**

No significant changes

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

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

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

3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
 Restructured international Latin America entities from underneath Sycamore Re, Ltd to The Ohio National Life Insurance Company

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.

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

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

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

6.4 By what department or departments?  
 Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

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

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

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

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

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

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]  
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 11,637,522

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [  ] No [  ]  
 11.2 If yes, give full and complete information relating thereto:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....	\$ 0	\$ 0
13. Amount of real estate and mortgages held in short-term investments: .....	\$ 0	\$ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
14.2 If yes, please complete the following:		
14.21 Bonds .....	\$ 0	\$ 0
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 311,342,361	\$ 466,963,969
14.24 Short-Term Investments .....	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ 0
14.26 All Other .....	\$ 342,719,979	\$ 331,066,029
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 654,062,340	\$ 798,029,998
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [  ] No [  ]  
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [  ] No [  ] N/A [  ]  
 If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 295,325,382
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 295,324,220
16.3 Total payable for securities lending reported on the liability page. ....	\$ 295,324,222

**STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY**  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- The fund only or predominantly holds bonds in its portfolio.
- The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [  ] No [  ]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages .....	\$ 0
1.12 Residential Mortgages .....	\$ 0
1.13 Commercial Mortgages .....	\$ 1,018,331,287
1.14 Total Mortgages in Good Standing .....	\$ 1,018,331,287
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$ 0
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages .....	\$ 0
1.32 Residential Mortgages .....	\$ 0
1.33 Commercial Mortgages .....	\$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months .....	\$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages .....	\$ 0
1.42 Residential Mortgages .....	\$ 0
1.43 Commercial Mortgages .....	\$ 0
1.44 Total Mortgages in Process of Foreclosure .....	\$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 1,018,331,287
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 .....	(56.000)%
2.2 A&H cost containment percent .....	4.000 %
2.3 A&H expense percent excluding cost containment expenses .....	53.500 %
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
.....	.....

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

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

# NON E

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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		2	3	4	5	6	7
	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	6,834,335	269,267	115,581	1,250,859	8,470,042	413,565
2. Alaska	AK	276,309	0	3,911	2,925	283,145	506
3. Arizona	AZ	11,242,570	823,803	64,474	374,921	12,505,768	168,783
4. Arkansas	AR	3,885,604	56,684	44,985	298,471	4,285,744	86,827
5. California	CA	33,491,865	5,018,250	448,694	3,429,251	42,388,060	46,432
6. Colorado	CO	24,884,118	2,860,433	197,490	189,528	28,131,569	20,671
7. Connecticut	CT	3,104,746	525,960	99,080	167,757	3,897,543	942
8. Delaware	DE	1,670,308	170,167	25,777	600	1,866,852	297
9. District of Columbia	DC	565,267	418,102	5,238	0	988,607	2
10. Florida	FL	38,691,589	5,900,775	241,782	3,058,440	47,892,586	1,382,541
11. Georgia	GA	6,254,757	2,816,365	124,837	1,300,377	10,496,336	6,250
12. Hawaii	HI	137,490	354,604	1,964	0	494,058	39
13. Idaho	ID	1,422,277	1,620,992	60,062	285,685	3,389,016	1,145
14. Illinois	IL	24,650,347	3,973,143	447,854	5,018,297	34,089,641	397,652
15. Indiana	IN	7,470,923	609,071	87,456	875,376	9,042,826	3,753
16. Iowa	IA	5,373,877	2,138,637	59,160	777,986	8,349,660	152,885
17. Kansas	KS	11,397,586	2,299,548	173,795	288,661	14,159,590	129,869
18. Kentucky	KY	3,675,650	436,115	70,730	907,411	5,089,906	22,994
19. Louisiana	LA	12,398,092	526,177	25,730	869,631	13,819,630	764,392
20. Maine	ME	461,085	122,384	19,309	105,583	708,361	137
21. Maryland	MD	7,623,930	4,861,161	125,462	402,163	13,012,716	169,926
22. Massachusetts	MA	7,871,311	593,639	249,730	351,973	9,066,653	648
23. Michigan	MI	30,268,358	3,492,792	225,661	6,859,565	40,846,376	323,634
24. Minnesota	MN	6,588,332	2,920,504	97,757	836,028	10,442,621	5,634
25. Mississippi	MS	2,624,317	129,830	61,847	120,822	2,936,816	175,713
26. Missouri	MO	8,885,819	2,558,385	73,273	5,188,706	16,706,183	172,681
27. Montana	MT	1,071,751	99,559	19,909	0	1,191,219	1,835
28. Nebraska	NE	8,142,991	697,400	57,520	419,286	9,317,197	74,912
29. Nevada	NV	1,889,060	129,933	39,292	0	2,058,285	62,919
30. New Hampshire	NH	4,776,423	402,377	17,010	0	5,195,810	2,935
31. New Jersey	NJ	17,505,975	3,680,790	146,754	580,722	21,914,241	7,483
32. New Mexico	NM	714,951	802,605	10,439	0	1,527,995	280
33. New York	NY	2,040,986	11,250	16,060	0	2,068,296	586
34. North Carolina	NC	10,790,892	1,496,906	137,684	1,589,780	14,015,262	13,613
35. North Dakota	ND	4,057,779	0	65,443	55,622	4,178,844	1,049
36. Ohio	OH	33,176,820	12,007,825	782,651	7,473,339	53,440,635	125,483,356
37. Oklahoma	OK	6,877,490	681,395	58,773	569,292	8,186,950	23,439
38. Oregon	OR	2,799,845	835,299	109,599	247,227	3,991,970	3,251
39. Pennsylvania	PA	25,400,889	5,405,353	389,489	2,440,547	33,636,278	12,684
40. Rhode Island	RI	1,643,197	13,941	35,828	54,586	1,747,552	0
41. South Carolina	SC	4,366,821	218,841	55,083	105,080	4,745,825	1,086
42. South Dakota	SD	1,408,268	41,903	5,106	8,459	1,463,736	550
43. Tennessee	TN	15,540,371	452,938	222,988	2,189,688	18,405,985	3,402
44. Texas	TX	40,955,171	8,370,276	372,491	4,140,491	53,838,429	2,100,071
45. Utah	UT	6,220,671	403,140	32,508	0	6,656,319	219
46. Vermont	VT	200,533	803,716	4,944	39,753	1,048,946	25
47. Virginia	VA	8,661,190	3,269,095	124,977	3,436,520	15,491,782	54,377
48. Washington	WA	4,977,007	1,299,817	77,686	572,526	6,927,036	3,400
49. West Virginia	WV	1,969,793	419,908	50,688	1,023,393	3,463,782	457
50. Wisconsin	WI	12,347,372	1,751,257	365,960	504,621	14,969,210	881
51. Wyoming	WY	668,006	11,400	27,202	0	706,608	1,013
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	434,891	183,100	807,166	0	1,425,157	0
55. U.S. Virgin Islands	VI	(20)	0	0	0	(20)	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	19,936	0	1,953	0	21,889	75
58. Aggregate Other Aliens	OT	222,338	0	10,373	0	232,711	10
59. Subtotal		480,632,259	88,986,812	7,197,215	58,411,948	635,228,234	132,301,826
90. Reporting entity contributions for employee benefits plans		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		67,833,959	0	0	0	67,833,959	0
92. Dividends or refunds applied to shorten endowment or premium paying period		0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		1,601,456	7,720,682	227,030	0	9,549,168	0
94. Aggregate or other amounts not allocable by State		8,169,044	0	316,831	0	8,485,875	0
95. Totals (Direct Business)		558,236,718	96,707,494	7,741,076	58,411,948	721,097,236	132,301,826
96. Plus Reinsurance Assumed		81,321,084	2,240,826	0	0	83,561,910	0
97. Totals (All Business)		639,557,802	98,948,320	7,741,076	58,411,948	804,659,146	132,301,826
98. Less Reinsurance Ceded		255,616,223	18,037,642,958	3,868,564	0	18,297,127,745	0
99. Totals (All Business) less Reinsurance Ceded		383,941,579	(17,938,694,638)	3,872,512	58,411,948	(17,492,468,599)	132,301,826
DETAILS OF WRITE-INS							
58001. Other alien	XXX	222,338	0	10,373	0	232,711	10
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	222,338	0	10,373	0	232,711	10
9401. Dividends accums used to purchase paid-up additions	XXX	6,620,787	0	0	0	6,620,787	0
9402. Div accums applied as premium in states that do not allow dividend deductions	XXX	1,529,872	0	316,831	0	1,846,702	0
9403. Dividends accums used to shorten endow or prem pay	XXX	18,385	0	0	0	18,385	0
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	8,169,044	0	316,831	0	8,485,875	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

<sup>1</sup> – A mutual insurance holding company whose members are the owners of life insurance policies and annuity contracts issued by The Ohio National Life Insurance Company

<sup>2</sup> – 7.89% owned by ON Netherlands Holdings B.V.

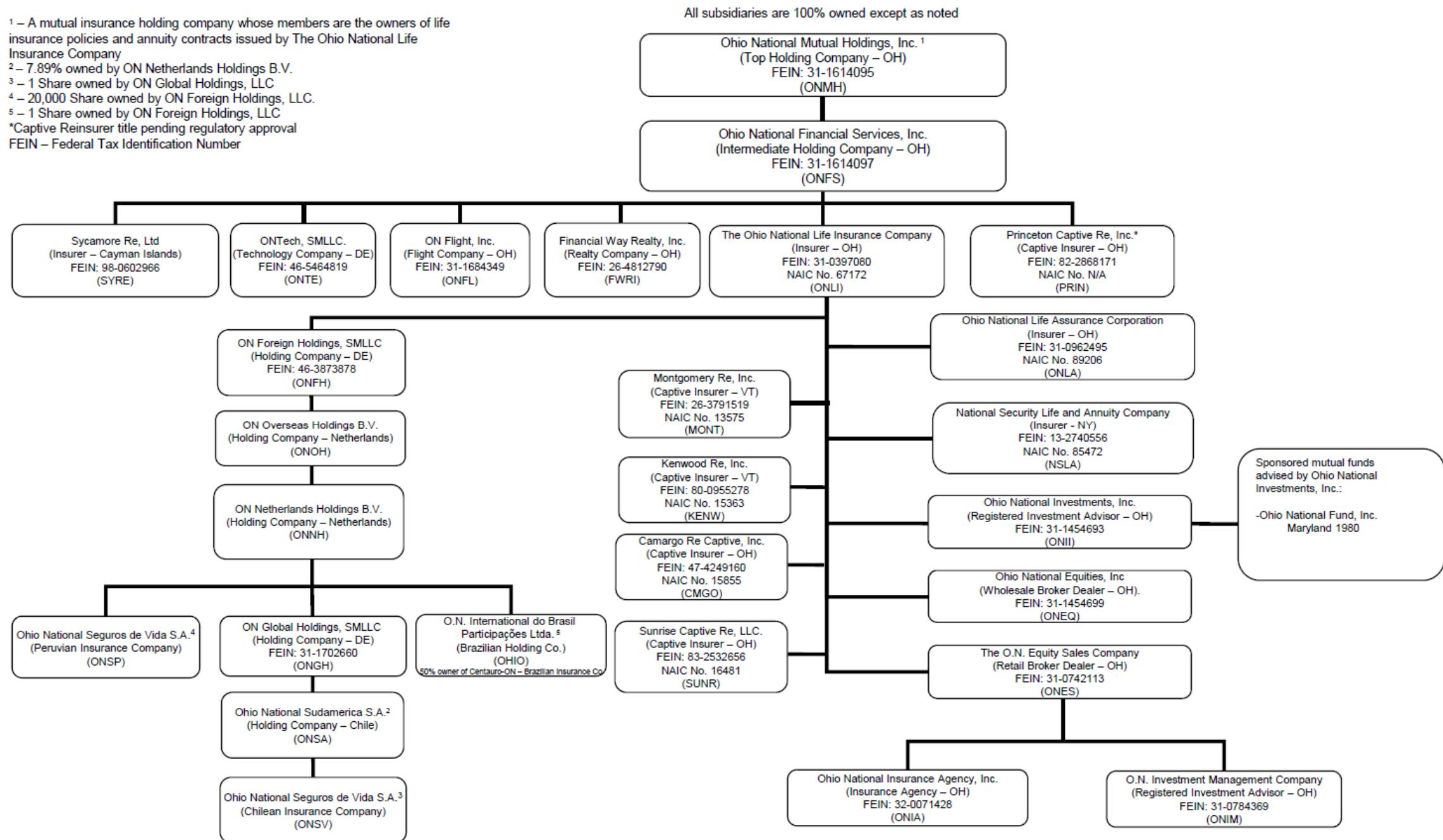
<sup>3</sup> – 1 Share owned by ON Global Holdings, LLC

<sup>4</sup> – 20,000 Share owned by ON Foreign Holdings, LLC.

<sup>5</sup> – 1 Share owned by ON Foreign Holdings, LLC

\*Captive Reinsurer title pending regulatory approval

FEIN – Federal Tax Identification Number



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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- iliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
..0704	Ohio National Mutual Holdings, Inc. ....	00000	31-1614095	0	0		Ohio National Mutual Holdings, Inc. ....	OH	UIP		Ownership, Board of Directors, Management	0.000		N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000	31-1614097	0	0		Ohio National Financial Services, Inc. ....	OH	UIP	Ohio National Mutual Holdings, Inc. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000	AA-0056843	0	0		Sycamore Re, Ltd. ....	CYML	IA	Ohio National Financial Services, Inc. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000	46-5464819	0	0		ON Tech, SMLLC	DE	NIA	Ohio National Financial Services, Inc. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000	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	82-2868171	0	0		Princeton Captive Re, Inc. ....	OH	NIA	Ohio National Financial Services, Inc. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	67172	31-0397080	0	0		The Ohio National Life Insurance Company ....	OH	RE	Ohio National Financial Services, Inc. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000	46-3873878	0	0		Ohio National Foreign Holdings, SMLLC ....	DE	NIA	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		0	0		ON Overseas Holding B.V. ....	NLD	NIA	Ohio National Foreign Holdings, SMLLC ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000		0	0		ON Netherlands Holdings B.V. ....	NLD	NIA	ON Overseas Holding 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 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	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 Holdings, 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		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. ....	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. ....	89206	31-0962495	0	0		Ohio National Life Assurance Corporation ....	OH	IA	The Ohio National Life Insurance Company ..	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	85472	13-2740556	0	0		National Security Life and Annuity Company ..	NY	IA	The Ohio National Life Insurance Company ..	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	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

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

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

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

Asterisk	Explanation

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

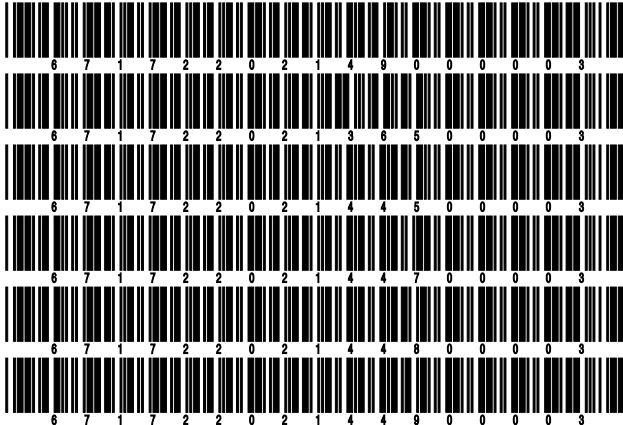
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

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.
7. 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 of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
5. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State taxes recoverable .....	3,063,757	0	3,063,757	208,000
2505. Goodwill .....	19,813	0	19,813	79,253
2506. Pension fee income recoverable .....	31,456	0	31,456	31,456
2507. NSCC deposit .....	20,000	0	20,000	20,000
2508. Surplus note issuance costs .....	44,945	44,945	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	3,179,971	44,945	3,135,026	338,709

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses) .....	(1,170,604)	(114,202)	(401,184)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(1,170,604)	(114,202)	(401,184)

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Health surrender benefits .....	1,935,248	1,942,002	2,457,027
2705. Adjustment for VM-21 implementation .....	0	50,895,348	50,895,348
2706. Regulatory fines and penalties .....	0	4,900	5,513
2797. Summary of remaining write-ins for Line 27 from overflow page	1,935,248	52,842,250	53,357,888

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Deferred coinsurance gain .....	(13,429,351)	(17,527,480)	(22,920,513)
5397. Summary of remaining write-ins for Line 53 from overflow page	(13,429,351)	(17,527,480)	(22,920,513)

**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	.24,756,990	25,758,290
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	15,913
5. Deduct amounts received on disposals	0	15,913
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other than temporary impairment recognized	0	0
8. Deduct current year's depreciation	.732,602	1,001,300
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	.24,024,388	24,756,990
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	24,024,388	24,756,990

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	.970,772,716	.930,631,557
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	163,244,533	132,164,500
2.2 Additional investment made after acquisition	0	0
3. Capitalized deferred interest and other	0	194,097
4. Accrual of discount	.3,034	.6,060
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	115,688,995	92,223,498
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,018,331,288	.970,772,716
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	1,018,331,288	.970,772,716
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	1,018,331,288	.970,772,716

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	.489,175,934	.251,658,666
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	.31,362,427	.65,965,856
2.2 Additional investment made after acquisition	3,147,655	.170,529,952
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	.96,635	.105,148
5. Unrealized valuation increase (decrease)	(11,052,592)	.1,660,759
6. Total gain (loss) on disposals	1,030,165	0
7. Deduct amounts received on disposals	8,445,513	.572,393
8. Deduct amortization of premium and depreciation	.262,539	.172,054
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	505,052,172	.489,175,934
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	505,052,172	.489,175,934

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	.5,762,055,769	.5,762,192,261
2. Cost of bonds and stocks acquired	2,020,865,906	1,017,119,785
3. Accrual of discount	1,981,815	.2,628,276
4. Unrealized valuation increase (decrease)	(.102,604,266)	(.21,080,779)
5. Total gain (loss) on disposals	.33,552,201	.894,232
6. Deduct consideration for bonds and stocks disposed of	1,134,159,612	.989,240,255
7. Deduct amortization of premium	6,000,435	.6,993,559
8. Total foreign exchange change in book/adjusted carrying value	0	.737,100
9. Deduct current year's other than temporary impairment recognized	.199,744	.7,335,877
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	.5,655,207	.3,134,585
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	.6,581,146,841	.5,762,055,769
12. Deduct total nonadmitted amounts	.47,247,518	0
13. Statement value at end of current period (Line 11 minus Line 12)	6,533,899,323	.5,762,055,769

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

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	3,308,092,768	354,957,089	345,848,466	15,995,636	3,312,212,242	3,308,092,768	3,333,197,027	3,101,579,412
2. NAIC 2 (a) .....	2,343,173,859	361,135,820	276,751,899	(9,809,009)	2,288,113,990	2,343,173,859	2,417,748,771	2,082,623,924
3. NAIC 3 (a) .....	219,243,976	27,800,063	10,644,533	(8,054,533)	218,298,908	219,243,976	228,344,973	183,144,496
4. NAIC 4 (a) .....	16,475,531	0	30,913	(2,876)	18,811,390	16,475,531	16,441,742	22,693,810
5. NAIC 5 (a) .....	4,893,975	0	276,037	1,382	4,959,905	4,893,975	4,619,320	4,519,966
6. NAIC 6 (a) .....	679,402	0	7,806	1,141	3,239,247	679,402	672,737	3,637,364
7. Total Bonds .....	5,892,559,511	743,892,972	633,559,654	(1,868,259)	5,845,635,682	5,892,559,511	6,001,024,570	5,398,198,972
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	7,101,234	0	0	0	7,101,234	7,101,234	7,101,234	7,101,234
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	7,101,234	0	0	0	7,101,234	7,101,234	7,101,234	7,101,234
15. Total Bonds and Preferred Stock .....	5,899,660,745	743,892,972	633,559,654	(1,868,259)	5,852,736,916	5,899,660,745	6,008,125,804	5,405,300,206

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

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

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	0	XXX	0	0	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	38,049,667
2. Cost of short-term investments acquired .....	0	20,000,000
3. Accrual of discount .....	0	2,366
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	0	57,999,945
7. Deduct amortization of premium .....	0	52,088
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	0	0
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

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

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	82,072,157
2. Cost Paid/(Consideration Received) on additions	148,940,935
3. Unrealized Valuation increase/(decrease)	(3,141,004)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	(77,704,309)
6. Considerations received/(paid) on terminations	46,969,494
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	490,700
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)	103,688,986
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	103,688,986

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(3,865,570)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	3,865,570
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	0
3.14 Section 1, Column 18, prior year	(3,865,570) 3,865,570 3,865,570
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	0
3.24 Section 1, Column 19, prior year plus	(3,865,570)
3.25 SSAP No. 108 adjustments	0 3,865,570 3,865,570
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(11,575,411)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	0
4.22 Amount recognized	(11,575,411)
4.23 SSAP No. 108 adjustments	0 (11,575,411)
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	0
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	0
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	0
7. Deduct total nonadmitted amounts	0
8. Statement value at end of current period (Line 6 minus Line 7)	0

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

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

**SCHEDULE DB - VERIFICATION**

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

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	103,688,986
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).....	.....103,688,986
4. Part D, Section 1, Column 6 .....	103,688,986
5. Part D, Section 1, Column 7 .....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	.....0

## Fair Value Check

7. Part A, Section 1, Column 16 .....	103,688,986
8. Part B, Section 1, Column 13 .....	0
9. Total (Line 7 plus Line 8).....	.....103,688,986
10. Part D, Section 1, Column 9 .....	103,688,986
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 .....	79,782
14. Part B, Section 1, Column 20 .....	0
15. Part D, Section 1, Column 12 .....	79,782
16. Total (Line 13 plus Line 14 minus Line 15).....	.....0

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	109,246,865	93,683,190
2. Cost of cash equivalents acquired .....	564,091,091	991,902,766
3. Accrual of discount .....	9,554	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	0	0
6. Deduct consideration received on disposals .....	549,200,097	976,339,091
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	124,147,413	109,246,865
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>124,147,413</b>	<b>109,246,865</b>

Schedule A - Part 2 - Real Estate Acquired and Additions Made  
**N O N E**

Schedule A - Part 3 - Real Estate Disposed  
**N O N E**

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

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0326227	MESA	AZ		.08/18/2021	3.500	2,000,000	0	3,130,000
0326231	TUCSON	AZ		.08/31/2021	3.850	8,950,000	0	22,475,000
0526223	ANAHUAC	TX		.08/09/2021	3.750	1,200,000	0	6,700,000
1026209	JACKSONVILLE	FL		.07/02/2021	3.770	3,000,000	0	6,530,000
1026211	JACKSONVILLE	FL		.07/13/2021	3.500	1,400,000	0	15,300,000
2326226	WESTLAND	MI		.08/16/2021	3.600	17,000,000	0	0
2426215	ST. CLOUD	MN		.07/15/2021	3.500	4,200,000	0	6,200,000
3626229	CINCINNATI	OH		.08/23/2021	3.700	2,400,000	0	4,180,000
3626233	WELLINGTON	OH		.09/17/2021	3.750	1,000,000	0	0
3626234	LAGRANGE	OH		.09/17/2021	3.750	6,000,000	0	0
4326228	CLARKSVILLE	TN		.08/18/2021	3.750	3,450,000	0	5,340,000
4426212	GRAND PRAIRIE	TX		.07/13/2021	4.000	1,800,000	0	3,300,000
4426224	SAN ANTONIO	TX		.08/11/2021	3.600	10,000,000	0	12,960,000
4426235	AUSTIN	TX		.09/21/2021	3.880	4,225,000	0	7,880,000
4726225	NEWPORT NEWS	VA		.08/13/2021	3.850	6,400,000	0	9,950,000
0599999	Mortgages in good standing - Commercial mortgages-all other					73,025,000	0	103,945,000
0899999	Total Mortgages in good standing					73,025,000	0	103,945,000
1699999	Total - Restructured Mortgages					0	0	0
2499999	Total - Mortgages with overdue interest over 90 days					0	0	0
3299999	Total - Mortgages in the process of foreclosure					0	0	0
3399999	Totals					73,025,000	0	103,945,000

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Change in Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
0125516	HUNTSVILLE	AL		.07/20/2011	.07/29/2021	1,514,048	0	0	0	0	0	0	1,452,562	1,452,562	0	0	0
0625310	COLORADO SPRINGS	CO		.03/19/2007	.08/20/2021	1,785,568	0	0	0	0	0	0	1,631,201	1,631,201	0	0	0
1025541	JACKSONVILLE	FL		.12/20/2011	.07/13/2021	1,393,458	0	0	0	0	0	0	1,360,024	1,360,024	0	0	0
1425512	WAUKESHA	IL		.06/30/2011	.07/01/2021	1,277,314	0	0	0	0	0	0	1,233,410	1,233,410	0	0	0
1525829	INDIANAPOLIS	IN		.05/04/2016	.07/28/2021	4,180,361	0	0	0	0	0	0	4,063,495	4,063,495	0	0	0
1625524	WEST DES MOINES	IA		.09/26/2011	.07/06/2021	993,298	0	0	0	0	0	0	959,260	959,260	0	0	0
3425594	MORESVILLE	NC		.12/21/2012	.07/09/2021	1,617,933	0	0	0	0	0	0	1,538,187	1,538,187	0	0	0
3625961	HILLIARD	OH		.11/29/2017	.09/20/2021	3,359,008	0	0	0	0	0	0	3,258,809	3,258,809	0	0	0
4324986	SEIERSVILLE	TN		.03/21/2003	.09/02/2021	289,563	0	0	0	0	0	0	211,561	211,561	0	0	0
4326090	COLUMBIA	TN		.07/30/2019	.09/10/2021	17,465,411	0	0	0	0	0	0	13,815,796	13,815,796	0	0	0
4425464	SAN ANTONIO	TX		.10/05/2010	.08/11/2021	1,186,752	0	0	0	0	0	0	837,817	837,817	0	0	0
5325336	MT PLEASANT	SC		.08/03/2007	.08/18/2021	249,588	0	0	0	0	0	0	84,820	84,820	0	0	0
0199999	Mortgages closed by repayment					35,312,302	0	0	0	0	0	0	30,446,942	30,446,942	0	0	0
0024739	CHILLUM	MD		.08/18/1997		728,830	0	0	0	0	0	0	101,939	101,939	0	0	0
0024944	HEMPSTEAD	NY		.10/04/2002		313,726	0	0	0	0	0	0	39,905	39,905	0	0	0
0024953	TROUTVILLE	VA		.11/08/2002		350,932	0	0	0	0	0	0	46,820	46,820	0	0	0
0024957	BOYLSTON	MA		.11/26/2002		671,218	0	0	0	0	0	0	81,525	81,525	0	0	0
0024958	OGDEN	UT		.11/26/2002		1,104,736	0	0	0	0	0	0	32,478	32,478	0	0	0
0024965	CALUMET CITY	IL		.12/19/2002		461,415	0	0	0	0	0	0	53,690	53,690	0	0	0
0024966	AMARILLO	TX		.12/19/2002		784,723	0	0	0	0	0	0	91,450	91,450	0	0	0
0125516	HUNTSVILLE	AL		.07/20/2011		1,514,048	0	0	0	0	0	0	.89,907	.89,907	0	0	0
0125539	TUSCALOOSA	AL		.11/30/2011		1,250,162	0	0	0	0	0	0	45,525	45,525	0	0	0
0125617	GREENVILLE	AL		.05/02/2013		705,149	0	0	0	0	0	0	24,020	24,020	0	0	0
0125841	BIRMINGHAM	AL		.07/08/2016		4,228,758	0	0	0	0	0	0	33,358	33,358	0	0	0

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

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0325410	TUCSON	AZ		08/29/2008		1,663,685	0	0	0	0	0	0	0	0	120,607	0	0
0325424	TUCSON	AZ		10/30/2008		1,400,039	0	0	0	0	0	0	0	0	67,256	0	0
0325559	PHOENIX	AZ		05/22/2012		477,380	0	0	0	0	0	0	0	0	19,456	0	0
0325730	TUCSON	AZ		12/22/2014		2,226,477	0	0	0	0	0	0	0	0	28,627	0	0
0325796	TUCSON	AZ		10/29/2015		5,493,098	0	0	0	0	0	0	0	0	67,759	0	0
0325808	TEMPE	AZ		12/23/2015		2,149,563	0	0	0	0	0	0	0	0	17,195	0	0
0325813	TUCSON	AZ		01/19/2016		1,711,032	0	0	0	0	0	0	0	0	34,583	0	0
0325939	TUSCON	AZ		08/30/2017		1,043,951	0	0	0	0	0	0	0	0	10,724	0	0
0325955	PHOENIX	AZ		11/09/2017		1,952,006	0	0	0	0	0	0	0	0	31,797	0	0
0325987	PHOENIX	AZ		03/29/2018		3,917,568	0	0	0	0	0	0	0	0	45,752	0	0
0326000	ORO VALLEY	AZ		05/23/2018		3,136,793	0	0	0	0	0	0	0	0	20,498	0	0
0326073	MAUMELLE	AR		05/02/2019		3,052,544	0	0	0	0	0	0	0	0	26,265	0	0
0326083	MESA	AZ		06/21/2019		2,143,687	0	0	0	0	0	0	0	0	18,876	0	0
0326088	TUCSON	AZ		07/23/2019		1,917,002	0	0	0	0	0	0	0	0	16,532	0	0
0326122	TUCSON	AZ		12/16/2019		3,876,690	0	0	0	0	0	0	0	0	46,846	0	0
0326205	MESA	AZ		06/28/2021		0	0	0	0	0	0	0	0	0	38,946	0	0
0425874	SPRINGDALE	AR		12/21/2016		3,065,850	0	0	0	0	0	0	0	0	82,744	0	0
0426093	BENTON	AR		07/31/2019		4,063,796	0	0	0	0	0	0	0	0	46,793	0	0
0426094	JONESBORO	AR		07/31/2019		2,391,016	0	0	0	0	0	0	0	0	27,533	0	0
0426095	SPRINGDALE	AR		07/31/2019		2,787,940	0	0	0	0	0	0	0	0	32,105	0	0
0426096	FAYETTEVILLE	AR		07/31/2019		5,079,737	0	0	0	0	0	0	0	0	58,493	0	0
0426097	FORT SMITH	AR		07/31/2019		2,787,940	0	0	0	0	0	0	0	0	32,105	0	0
0524998	SANTA ROSA	CA		05/15/2003		631,477	0	0	0	0	0	0	0	0	6,294	0	0
0525346	CLOVIS	CA		09/14/2007		1,154,584	0	0	0	0	0	0	0	0	16,824	0	0
0525441	MONTEREY PARK	CA		12/29/2009		1,729,224	0	0	0	0	0	0	0	0	96,853	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		1,340,521	0	0	0	0	0	0	0	0	49,465	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		4,590,971	0	0	0	0	0	0	0	0	89,625	0	0
0525574	BAKERSFIELD	CA		09/25/2012		962,659	0	0	0	0	0	0	0	0	26,140	0	0
0525580	CAMARILLO	CA		10/23/2012		1,329,305	0	0	0	0	0	0	0	0	41,515	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		418,438	0	0	0	0	0	0	0	0	79,478	0	0
0525598	SAN PEDRO	CA		01/29/2013		1,998,681	0	0	0	0	0	0	0	0	39,408	0	0
0525639	CARLSBAD	CA		08/01/2013		2,261,167	0	0	0	0	0	0	0	0	34,344	0	0
0525661	SACRAMENTO	CA		11/06/2013		4,493,159	0	0	0	0	0	0	0	0	60,726	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		2,920,632	0	0	0	0	0	0	0	0	39,067	0	0
0525765	DOWNEY	CA		06/10/2015		4,094,749	0	0	0	0	0	0	0	0	50,323	0	0
0525790	SEASIDE	CA		09/11/2015		2,021,373	0	0	0	0	0	0	0	0	42,198	0	0
0525801	BARSTOW	CA		11/20/2015		2,325,083	0	0	0	0	0	0	0	0	47,362	0	0
0525811	HOMEDALE	CA		01/05/2016		4,645,927	0	0	0	0	0	0	0	0	53,898	0	0
0525884	SCOTTS VALLEY	CA		01/27/2017		3,182,844	0	0	0	0	0	0	0	0	23,157	0	0
0525895	LOS ANGELES	CA		03/22/2017		1,009,620	0	0	0	0	0	0	0	0	10,698	0	0
0525972	CUPERTINO	CA		01/11/2018		6,572,327	0	0	0	0	0	0	0	0	65,462	0	0
0525980	LYNNWOOD	CA		03/08/2018		2,155,269	0	0	0	0	0	0	0	0	43,008	0	0
0525988	SAN DIEGO	CA		04/06/2018		6,463,038	0	0	0	0	0	0	0	0	99,050	0	0
0526016	LOS ALAMITOS	CA		07/31/2018		5,519,374	0	0	0	0	0	0	0	0	81,266	0	0
0526033	OTAY MESA	CA		11/02/2018		2,712,877	0	0	0	0	0	0	0	0	38,774	0	0
0526054	NEWPORT BEACH	CA		02/25/2019		3,406,260	0	0	0	0	0	0	0	0	34,538	0	0
0526119	BEAUMONT	CA		11/26/2019		6,966,466	0	0	0	0	0	0	0	0	61,233	0	0
0526123	HAYWARD	CA		12/19/2019		16,473,102	0	0	0	0	0	0	0	0	149,802	0	0
0526141	CALEXICO	CA		05/14/2020		4,820,058	0	0	0	0	0	0	0	0	41,428	0	0
0526154	SANTA ANA	CA		09/29/2020		8,429,387	0	0	0	0	0	0	0	0	108,767	0	0
0526201	SANTA CLARITA	CA		05/28/2021		0	0	0	0	0	0	0	0	0	47,934	0	0
0526207	ONTARIO	CA		06/29/2021		0	0	0	0	0	0	0	0	0	46,469	0	0
0526208	ONTARIO	CA		06/29/2021		0	0	0	0	0	0	0	0	0	5,312	0	0
0625177	AURORA	CO		09/30/2005		1,539,410	0	0	0	0	0	0	0	0	36,373	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		1,785,568	0	0	0	0	0	0	0	0	39,202	0	0
0625990	LAKEWOOD	CO		04/26/2018		1,972,089	0	0	0	0	0	0	0	0	18,825	0	0
0829978	NEWARK	DE		02/15/2018		3,409,345	0	0	0	0	0	0	0	0	55,121	0	0
0824396	WHITMORE LAKE	MI		08/26/1999		1,198,363	0	0	0	0	0	0	0	0	72,811	0	0
0824431	WHITMORE LAKE	MI		08/26/1999		107,735	0	0	0	0	0	0	0	0	6,544	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		544,882	0	0	0	0	0	0	0	0	21,928	0	0

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

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest and Other	15 Capitalized Deferred Interest and Other	16 Total Change in Book Value (8+9-10+11)	17 Total Foreign Exchange Change in Book Value	18 Realized Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 0	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
1025400	ODESSA	FL		06/09/2008		1,798,851	0	0	0	0	0	0	0	48,206	0	0	0	0
1025520	ORLANDO	FL		08/09/2011		2,616,804	0	0	0	0	0	0	0	76,930	0	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,393,458	0	0	0	0	0	0	0	4,836	0	0	0	0
1025549	APOPKA	FL		03/28/2012		536,689	0	0	0	0	0	0	0	18,399	0	0	0	0
1025668	DESTIN	FL		12/16/2013		610,545	0	0	0	0	0	0	0	72,003	0	0	0	0
1025748	NAPLES	FL		04/14/2015		4,010,287	0	0	0	0	0	0	0	51,320	0	0	0	0
1025772	ROCKLEDGE	FL		06/30/2015		925,859	0	0	0	0	0	0	0	11,856	0	0	0	0
1025800	JACKSONVILLE	FL		07/16/2015		1,555,817	0	0	0	0	0	0	0	33,615	0	0	0	0
1025810	TALLAHASSEE	FL		11/19/2015		1,642,244	0	0	0	0	0	0	0	76,345	0	0	0	0
1025854	HALEAH	FL		01/06/2016		4,699,812	0	0	0	0	0	0	0	94,351	0	0	0	0
1025855	CAPE CANAVERAL	FL		09/19/2016		6,115,803	0	0	0	0	0	0	0	105,768	0	0	0	0
1025872	CAPE CANAVERAL	FL		09/19/2016		152,581	0	0	0	0	0	0	0	26,547	0	0	0	0
1025880	RIVERVIEW	FL		12/19/2016		1,061,590	0	0	0	0	0	0	0	19,390	0	0	0	0
1025920	NAPLES	FL		01/18/2017		3,485,736	0	0	0	0	0	0	0	37,590	0	0	0	0
1025934	MIAMI	FL		07/06/2017		5,583,989	0	0	0	0	0	0	0	38,131	0	0	0	0
1025935	PANAMA CITY BEACH	FL		08/10/2017		1,427,198	0	0	0	0	0	0	0	14,693	0	0	0	0
1026044	WHARTON	NJ		08/11/2017		1,071,055	0	0	0	0	0	0	0	52,670	0	0	0	0
1026084	CORAL GABLE	FL		12/19/2018		3,199,095	0	0	0	0	0	0	0	28,314	0	0	0	0
1026086	PACE	FL		06/26/2019		979,327	0	0	0	0	0	0	0	13,274	0	0	0	0
1026102	NAPLES	FL		06/27/2019		3,002,991	0	0	0	0	0	0	0	46,163	0	0	0	0
1026108	LARGO	FL		09/05/2019		1,422,464	0	0	0	0	0	0	0	17,513	0	0	0	0
1026138	JACKSONVILLE	FL		09/27/2019		15,578,136	0	0	0	0	0	0	0	140,084	0	0	0	0
1026149	SEBRING	FL		04/03/2020		2,855,948	0	0	0	0	0	0	0	64,037	0	0	0	0
1026166	OPA-LOCKA	FL		09/17/2020		991,691	0	0	0	0	0	0	0	12,798	0	0	0	0
1026178	MIAMI	FL		12/03/2020		6,600,000	0	0	0	0	0	0	0	105,504	0	0	0	0
1026209	JACKSONVILLE	FL		03/22/2021		0	0	0	0	0	0	0	0	88,041	0	0	0	0
1026211	JACKSONVILLE	FL		07/13/2021		0	0	0	0	0	0	0	0	8,393	0	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		2,613,691	0	0	0	0	0	0	0	32,920	0	0	0	0
1125929	MACON	GA		07/20/2017		958,142	0	0	0	0	0	0	0	16,015	0	0	0	0
1126014	FORT OGLETHORPE	GA		07/31/2018		679,683	0	0	0	0	0	0	0	18,773	0	0	0	0
1126020	ROSWELL	GA		08/13/2018		4,158,489	0	0	0	0	0	0	0	59,586	0	0	0	0
1126127	MABLETON	GA		12/20/2019		3,877,354	0	0	0	0	0	0	0	34,907	0	0	0	0
1126183	OAKWOOD	GA		04/22/2021		0	0	0	0	0	0	0	0	31,203	0	0	0	0
1126188	ATLANTA	GA		04/30/2021		0	0	0	0	0	0	0	0	18,074	0	0	0	0
1325752	MERIDIAN	ID		05/01/2015		879,925	0	0	0	0	0	0	0	11,365	0	0	0	0
1326091	CALDWELL	ID		07/30/2019		2,415,066	0	0	0	0	0	0	0	41,481	0	0	0	0
1326181	BOISE	ID		04/01/2021		0	0	0	0	0	0	0	0	25,598	0	0	0	0
1425518	WOODRIVER	IL		07/27/2011		501,689	0	0	0	0	0	0	0	38,641	0	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		2,470,925	0	0	0	0	0	0	0	81,776	0	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		5,020,120	0	0	0	0	0	0	0	78,080	0	0	0	0
1425821	CHICAGO	IL		03/30/2016		977,686	0	0	0	0	0	0	0	19,474	0	0	0	0
1425882	SCHAUMBURG	IL		01/19/2017		1,006,985	0	0	0	0	0	0	0	11,012	0	0	0	0
1425919	NAPERVILLE	IL		06/29/2017		1,085,634	0	0	0	0	0	0	0	11,318	0	0	0	0
1425921	CHICAGO	IL		07/07/2017		1,277,831	0	0	0	0	0	0	0	42,884	0	0	0	0
1425998	WHEELING	IL		05/14/2018		2,703,645	0	0	0	0	0	0	0	35,791	0	0	0	0
1426056	WHEELING	IL		03/07/2019		947,846	0	0	0	0	0	0	0	8,378	0	0	0	0
1426170	CHICAGO	IL		01/14/2021		0	0	0	0	0	0	0	0	18,346	0	0	0	0
1525500	CARMEL	IN		04/28/2011		1,424,802	0	0	0	0	0	0	0	39,785	0	0	0	0
1525586	FISHERS	IN		11/29/2012		920,738	0	0	0	0	0	0	0	14,665	0	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,202,203	0	0	0	0	0	0	0	35,591	0	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		989,432	0	0	0	0	0	0	0	27,448	0	0	0	0
1525663	FISHERS	IN		11/13/2013		875,180	0	0	0	0	0	0	0	11,857	0	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		646,460	0	0	0	0	0	0	0	16,095	0	0	0	0
1525791	BROWNSBURG	IN		09/22/2015		1,021,466	0	0	0	0	0	0	0	12,660	0	0	0	0
1525829	INDIANAPOLIS	IN		05/04/2016		4,180,361	0	0	0	0	0	0	0	16,854	0	0	0	0
1525832	INDIANAPOLIS	IN		06/02/2016		792,955	0	0	0	0	0	0	0	22,758	0	0	0	0
1525837	INDIANAPOLIS	IN		06/29/2016		2,287,449	0	0	0	0	0	0	0	54,691	0	0	0	0
1525856	FISHERS	IN		09/19/2016		8,732,582	0	0	0	0	0	0	0	244,250	0	0	0	0
1525910	CARMEL	IN		06/02/2017		678,086	0	0	0	0	0	0	0	10,005	0	0	0	0

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

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest and Other	15 Capitalized Deferred Interest and Other	16 Total Change in Book Value (8+9-10+11)	17 Total Foreign Exchange Change in Book Value	18 Realized Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 0	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
1525918	FORT WAYNE	IN.		06/29/2017		3,316,560	0	0	0	0	0	0	0	0	0	0	0	0
1525930	BATESVILLE	IN.		07/27/2017		2,297,365	0	0	0	0	0	0	0	0	0	0	0	0
1525958	FT. WAYNE	IN.		11/16/2017		2,866,480	0	0	0	0	0	0	0	0	0	0	0	0
1526163	FISHERS	IN.		11/24/2020		2,400,000	0	0	0	0	0	0	0	0	0	0	0	0
1526203	LAWRENCEBURG	IN.		06/03/2021		0	0	0	0	0	0	0	0	0	0	0	0	0
1726064	WICHITA	KS		04/09/2019		4,369,227	0	0	0	0	0	0	0	0	0	0	0	0
1825386	LOUISVILLE	KY.		03/14/2008		759,144	0	0	0	0	0	0	0	0	0	0	0	0
1825479	LOUISVILLE	KY.		12/14/2010		1,189,522	0	0	0	0	0	0	0	0	0	0	0	0
1825608	LOUISVILLE	KY.		03/19/2013		1,116,587	0	0	0	0	0	0	0	0	0	0	0	0
1825624	LEXINGTON	KY.		05/17/2013		968,662	0	0	0	0	0	0	0	0	0	0	0	0
1825635	LOUISVILLE	KY.		06/27/2013		1,124,154	0	0	0	0	0	0	0	0	0	0	0	0
1825709	LEXINGTON	KY.		10/10/2014		1,206,728	0	0	0	0	0	0	0	0	0	0	0	0
1825793	RICHMOND	KY.		10/01/2015		1,366,493	0	0	0	0	0	0	0	0	0	0	0	0
1825866	LEXINGTON	KY.		11/21/2016		4,339,823	0	0	0	0	0	0	0	0	0	0	0	0
1825913	CRESTWOOD	KY.		06/13/2017		2,276,180	0	0	0	0	0	0	0	0	0	0	0	0
1825956	LOUISVILLE	KY.		11/10/2017		1,951,925	0	0	0	0	0	0	0	0	0	0	0	0
1826051	HEBRON	KY.		02/20/2019		1,590,371	0	0	0	0	0	0	0	0	0	0	0	0
1925392	LAFAYETTE	LA.		05/01/2008		407,113	0	0	0	0	0	0	0	0	0	0	0	0
2025968	LEWISTON	ME		12/20/2017		1,361,894	0	0	0	0	0	0	0	0	0	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		1,828,735	0	0	0	0	0	0	0	0	0	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,130,773	0	0	0	0	0	0	0	0	0	0	0	0
2125731	FULTON	MD		12/22/2014		1,103,909	0	0	0	0	0	0	0	0	0	0	0	0
2125769	HYATTSVILLE	MD		06/23/2015		1,327,517	0	0	0	0	0	0	0	0	0	0	0	0
2125949	BELTSVILLE	MD		10/13/2017		6,374,713	0	0	0	0	0	0	0	0	0	0	0	0
2126062	ANNAPOLIS	MD		03/29/2019		1,839,016	0	0	0	0	0	0	0	0	0	0	0	0
2325609	CLARKSTON	MI		03/28/2013		767,074	0	0	0	0	0	0	0	0	0	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,042,839	0	0	0	0	0	0	0	0	0	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		2,635,626	0	0	0	0	0	0	0	0	0	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		2,691,889	0	0	0	0	0	0	0	0	0	0	0	0
2325743	SHELBY TOWNSHIP	MI		03/26/2015		2,224,438	0	0	0	0	0	0	0	0	0	0	0	0
2325815	EASTPOINTE	MI		02/01/2016		2,292,728	0	0	0	0	0	0	0	0	0	0	0	0
2325844	NOVI	MI		07/26/2016		3,857,330	0	0	0	0	0	0	0	0	0	0	0	0
2325899	CLINTON TOWNSHIP	MI		04/04/2017		1,699,269	0	0	0	0	0	0	0	0	0	0	0	0
2325954	LAKE ORION	MI		11/09/2017		902,082	0	0	0	0	0	0	0	0	0	0	0	0
2325985	MADISON HEIGHTS	MI		03/29/2018		3,730,038	0	0	0	0	0	0	0	0	0	0	0	0
2326009	SHELBY TOWNSHIP	MI		07/12/2018		2,408,703	0	0	0	0	0	0	0	0	0	0	0	0
2326012	SHELBY TOWNSHIP	MI		07/25/2018		3,020,307	0	0	0	0	0	0	0	0	0	0	0	0
2326032	SOUTHGATE	MI		10/30/2018		1,255,824	0	0	0	0	0	0	0	0	0	0	0	0
2326131	STERLING HEIGHTS	MI		02/28/2020		2,504,569	0	0	0	0	0	0	0	0	0	0	0	0
2326134	ROYAL OAK	MI		03/13/2020		978,231	0	0	0	0	0	0	0	0	0	0	0	0
2326166	KALAMAZOO	MI		04/29/2021		0	0	0	0	0	0	0	0	0	0	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		2,033,392	0	0	0	0	0	0	0	0	0	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,377,856	0	0	0	0	0	0	0	0	0	0	0	0
2425638	MINNETONKA	MN		07/16/2013		1,569,308	0	0	0	0	0	0	0	0	0	0	0	0
2425766	BLOOMINGTON	MN		06/12/2015		1,720,631	0	0	0	0	0	0	0	0	0	0	0	0
2426159	BROOKLYN PARK	MN		10/29/2020		14,389,186	0	0	0	0	0	0	0	0	0	0	0	0
2426215	ST. CLOUD	MN		07/15/2021		0	0	0	0	0	0	0	0	0	0	0	0	0
2525927	OLIVE BRANCH	MS		07/14/2017		1,151,590	0	0	0	0	0	0	0	0	0	0	0	0
2526189	OXFORD	MS		05/04/2021		0	0	0	0	0	0	0	0	0	0	0	0	0
2526202	JACKSON	MS		06/02/2021		0	0	0	0	0	0	0	0	0	0	0	0	0
2625625	ST LOUIS	MO		05/24/2013		1,757,084	0	0	0	0	0	0	0	0	0	0	0	0
2725476	KALISPELL	MT		11/23/2010		1,290,232	0	0	0	0	0	0	0	0	0	0	0	0
2925798	LAS VEGAS	NV		11/18/2015		1,976,851	0	0	0	0	0	0	0	0	0	0	0	0
2925950	LAS VEGAS	NV		10/24/2017		3,795,724	0	0	0	0	0	0	0	0	0	0	0	0
2925951	LAS VEGAS	NV		10/24/2017		1,897,862	0	0	0	0	0	0	0	0	0	0	0	0
3125306	OAKLAND	NJ		03/01/2007		396,425	0	0	0	0	0	0	0	0	0	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2018		1,161,432	0	0	0	0	0	0	0	0	0	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,100,552	0	0	0	0	0	0	0	0	0	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		680,812	0	0	0	0	0	0	0	0	0	0	0	0
3125862	WILLINGBORO	NJ		10/12/2016		1,239,049	0	0	0	0	0	0	0	0	0	0	0	0

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## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3125899	BARRINGTON	NJ		02/28/2017		2,012,410	0	0	0	0	0	0	0	0	71,714	0	0
3125996	WILLINGBORO	NJ		05/11/2018		4,638,686	0	0	0	0	0	0	0	0	158,537	0	0
3126177	RAHWAY	NJ		03/16/2021		0	0	0	0	0	0	0	0	0	18,654	0	0
3126187	WHIPPANY	NJ		04/30/2021		0	0	0	0	0	0	0	0	0	6,001	0	0
3225788	ALBUQUERQUE	NM		09/03/2015		3,128,040	0	0	0	0	0	0	0	0	59,008	0	0
3325538	LATHAM	NY		11/28/2011		1,700,232	0	0	0	0	0	0	0	0	29,134	0	0
3325794	WEST ISLIP	NY		10/14/2016		1,507,080	0	0	0	0	0	0	0	0	71,461	0	0
3326070	COMMACK	NY		04/23/2019		959,277	0	0	0	0	0	0	0	0	8,129	0	0
3326168	HEMPSTEAD	NY		12/18/2020		900,000	0	0	0	0	0	0	0	0	11,560	0	0
3326184	FARMINGDALE	NY		04/27/2021		0	0	0	0	0	0	0	0	0	12,612	0	0
3425105	MATTHEWS	NC		11/08/2004		324,651	0	0	0	0	0	0	0	0	18,595	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		334,078	0	0	0	0	0	0	0	0	19,067	0	0
3425482	CARRBORO	NC		12/20/2010		2,225,472	0	0	0	0	0	0	0	0	100,458	0	0
3425579	DURHAM	NC		10/19/2012		1,582,026	0	0	0	0	0	0	0	0	14,436	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		1,936,631	0	0	0	0	0	0	0	0	60,083	0	0
3425591	MONROE	NC		12/18/2012		1,097,808	0	0	0	0	0	0	0	0	25,171	0	0
3425594	MORESVILLE	NC		12/21/2012		1,617,933	0	0	0	0	0	0	0	0	11,584	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		2,962,156	0	0	0	0	0	0	0	0	40,114	0	0
3425751	FAYETTEVILLE	NC		05/01/2015		798,726	0	0	0	0	0	0	0	0	118,880	0	0
3425754	CONCORD	NC		05/07/2015		3,199,797	0	0	0	0	0	0	0	0	27,500	0	0
3425875	RALEIGH	NC		12/22/2016		651,618	0	0	0	0	0	0	0	0	24,443	0	0
3426078	SUNSET BEACH	NC		06/06/2019		1,201,783	0	0	0	0	0	0	0	0	14,864	0	0
3426080	WILMINGTON	NC		06/13/2019		5,067,108	0	0	0	0	0	0	0	0	43,772	0	0
3426081	FAYETTEVILLE	NC		06/20/2019		956,101	0	0	0	0	0	0	0	0	11,825	0	0
3426147	GREENSBORO	NC		08/14/2020		3,447,503	0	0	0	0	0	0	0	0	53,992	0	0
3426175	BOILING SPRINGS	NC		02/17/2021		0	0	0	0	0	0	0	0	0	13,995	0	0
3426191	DURHAM	NC		05/12/2021		0	0	0	0	0	0	0	0	0	20,526	0	0
3426198	GREENSBORO	NC		05/19/2021		0	0	0	0	0	0	0	0	0	14,693	0	0
3426199	GREENSBORO	NC		05/19/2021		0	0	0	0	0	0	0	0	0	43,718	0	0
3625445	WADSWORTH	OH		03/09/2010		874,932	0	0	0	0	0	0	0	0	45,435	0	0
3625484	WESTLAKE	OH		12/27/2010		666,814	0	0	0	0	0	0	0	0	104,302	0	0
3625547	LIBERTY TOWNSHIP	OH		02/28/2012		1,956,258	0	0	0	0	0	0	0	0	47,379	0	0
3625566	COLUMBUS	OH		07/13/2012		647,776	0	0	0	0	0	0	0	0	96,251	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		2,620,396	0	0	0	0	0	0	0	0	39,660	0	0
3625626	WESTLAKE	OH		05/29/2013		1,233,578	0	0	0	0	0	0	0	0	35,307	0	0
3625671	MONTGOMERY	OH		12/26/2013		21,675,266	0	0	0	0	0	0	0	0	69,970	0	0
3625680	HUDSON	OH		03/21/2014		1,149,578	0	0	0	0	0	0	0	0	19,394	0	0
3625688	MASON	OH		06/09/2014		1,542,773	0	0	0	0	0	0	0	0	37,543	0	0
3625764	DAYTON	OH		06/10/2015		2,751,895	0	0	0	0	0	0	0	0	60,416	0	0
3625773	MASON	OH		07/09/2015		1,638,970	0	0	0	0	0	0	0	0	35,413	0	0
3625786	PERRYSBURG	OH		08/27/2015		1,666,190	0	0	0	0	0	0	0	0	46,020	0	0
3625835	DAYTON	OH		06/17/2016		890,944	0	0	0	0	0	0	0	0	19,564	0	0
3625845	WELLINGTON	OH		08/02/2016		4,484,967	0	0	0	0	0	0	0	0	50,719	0	0
3625850	MORaine	OH		09/09/2016		1,109,901	0	0	0	0	0	0	0	0	12,740	0	0
3625851	SPRINGBORO	OH		09/09/2016		1,109,901	0	0	0	0	0	0	0	0	12,740	0	0
3625883	CINCINNATI	OH		01/19/2017		1,839,781	0	0	0	0	0	0	0	0	33,292	0	0
3625886	MENTOR	OH		02/07/2017		2,964,764	0	0	0	0	0	0	0	0	42,123	0	0
3625909	COLUMBUS	OH		05/16/2017		833,480	0	0	0	0	0	0	0	0	28,773	0	0
3625922	BLUE ASH	OH		07/07/2017		20,254,699	0	0	0	0	0	0	0	0	148,265	0	0
3625933	GAHANNA	OH		08/08/2017		1,722,952	0	0	0	0	0	0	0	0	16,601	0	0
3625961	HILLIARD	OH		11/29/2017		3,359,008	0	0	0	0	0	0	0	0	33,759	0	0
3625986	HILLIARD	OH		03/29/2018		4,745,192	0	0	0	0	0	0	0	0	46,527	0	0
3625992	MENTOR	OH		05/02/2018		1,842,381	0	0	0	0	0	0	0	0	17,248	0	0
3626018	ELYRIA	OH		08/07/2018		6,792,280	0	0	0	0	0	0	0	0	61,503	0	0
3626019	ELYRIA	OH		08/07/2018		815,000	0	0	0	0	0	0	0	0	22,352	0	0
3626024	WORTHINGTON	OH		08/31/2018		2,701,850	0	0	0	0	0	0	0	0	23,524	0	0
3626037	VALDIA	OH		12/06/2018		4,047,736	0	0	0	0	0	0	0	0	35,590	0	0
3626040	MIAMI ISBURG	OH		12/13/2018		4,069,046	0	0	0	0	0	0	0	0	29,841	0	0
3626041	LORAIN	OH		12/14/2018		1,535,950	0	0	0	0	0	0	0	0	30,210	0	0
3626045	ONTARIO	OH		12/20/2018		2,728,658	0	0	0	0	0	0	0	0	38,258	0	0

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

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest and Other	15 Capitalized Deferred Interest and Other	16 Total Change in Book Value (8+9-10+11)	17 Total Foreign Exchange Change in Book Value	18 Realized Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 0	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
3626059	FAIRBORN	OH		03/21/2019		672,824	0	0	0	0	0	0	0	0	0	0	0	0
3626125	COLUMBUS	OH		12/20/2019		1,718,180	0	0	0	0	0	0	0	0	23,300	0	0	0
3626132	VALDIA	OH		03/12/2020		2,361,253	0	0	0	0	0	0	0	0	53,956	0	0	0
3626139	COLUMBUS	OH		04/14/2020		980,985	0	0	0	0	0	0	0	0	8,462	0	0	0
3626143	NEW ALBANY	OH		06/03/2020		1,169,904	0	0	0	0	0	0	0	0	10,350	0	0	0
3626148	SPRINGBORO	OH		09/17/2020		7,060,121	0	0	0	0	0	0	0	0	61,427	0	0	0
3626155	FRANKLIN	OH		10/07/2020		3,123,849	0	0	0	0	0	0	0	0	26,633	0	0	0
3626173	WESTLAKE	OH		01/28/2021		0	0	0	0	0	0	0	0	0	14,943	0	0	0
3725792	TULSA	OK		09/29/2015		2,442,745	0	0	0	0	0	0	0	0	19,856	0	0	0
3725834	OKLAHOMA CITY	OK		06/15/2016		670,432	0	0	0	0	0	0	0	0	27,400	0	0	0
3726011	DUNCAN	OK		07/24/2018		2,852,228	0	0	0	0	0	0	0	0	58,545	0	0	0
3726182	OKLAHOMA CITY	OK		04/16/2021		0	0	0	0	0	0	0	0	0	6,197	0	0	0
3825692	SALEM	OR		07/25/2014		1,034,301	0	0	0	0	0	0	0	0	144,845	0	0	0
3825787	FLORENCE	OR		08/31/2015		524,759	0	0	0	0	0	0	0	0	25,720	0	0	0
3825842	TUALATIN	OR		07/14/2016		2,746,423	0	0	0	0	0	0	0	0	31,942	0	0	0
3825869	SALEM	OR		12/02/2016		1,395,410	0	0	0	0	0	0	0	0	25,255	0	0	0
3825915	MCMINNVILLE	OR		06/23/2017		2,324,373	0	0	0	0	0	0	0	0	24,376	0	0	0
3825967	PORTLAND	OR		12/20/2017		1,278,624	0	0	0	0	0	0	0	0	20,737	0	0	0
3826039	PORTLAND	OR		12/12/2018		1,816,910	0	0	0	0	0	0	0	0	25,745	0	0	0
3826142	MCMINNVILLE	OR		05/28/2020		6,633,654	0	0	0	0	0	0	0	0	60,031	0	0	0
3826144	OREGON CITY	OR		06/08/2020		3,325,913	0	0	0	0	0	0	0	0	21,100	0	0	0
3826185	TIGARD	OR		04/29/2021		0	0	0	0	0	0	0	0	0	24,399	0	0	0
3925776	MERCER	PA		07/15/2015		1,033,263	0	0	0	0	0	0	0	0	22,325	0	0	0
3925908	ASTON TOWNSHIP	PA		05/12/2017		1,646,178	0	0	0	0	0	0	0	0	35,924	0	0	0
3925926	DOYLESTOWN	PA		07/14/2017		1,164,035	0	0	0	0	0	0	0	0	19,576	0	0	0
3925976	CRANBERRY TOWNSHIP	PA		02/01/2018		5,879,392	0	0	0	0	0	0	0	0	40,527	0	0	0
3926013	PITTSBURGH	PA		07/26/2018		5,289,044	0	0	0	0	0	0	0	0	48,122	0	0	0
3926079	BLOOMSBURG	PA		06/13/2019		1,518,395	0	0	0	0	0	0	0	0	29,375	0	0	0
3926101	PITTSBURGH	PA		08/28/2019		3,121,431	0	0	0	0	0	0	0	0	42,926	0	0	0
4124976	LEXINGTON	SC		01/14/2003		248,399	0	0	0	0	0	0	0	0	27,704	0	0	0
4125556	ROCK HILL	SC		05/17/2012		3,248,412	0	0	0	0	0	0	0	0	68,938	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		1,573,060	0	0	0	0	0	0	0	0	36,508	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,242,895	0	0	0	0	0	0	0	0	28,032	0	0	0
4125782	FLORENCE	SC		07/30/2015		3,792,032	0	0	0	0	0	0	0	0	81,254	0	0	0
4125797	LEXINGTON	SC		11/10/2015		808,094	0	0	0	0	0	0	0	0	16,643	0	0	0
4125896	PAWLEY'S ISLAND	SC		03/29/2017		977,240	0	0	0	0	0	0	0	0	10,015	0	0	0
4125979	PAWLEY'S ISLAND	SC		02/26/2018		6,357,034	0	0	0	0	0	0	0	0	63,696	0	0	0
4126140	GREER	SC		04/28/2020		7,139,877	0	0	0	0	0	0	0	0	160,090	0	0	0
4126200	SENECA	SC		05/21/2021		0	0	0	0	0	0	0	0	0	54,200	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		289,563	0	0	0	0	0	0	0	0	19,842	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		1,307,411	0	0	0	0	0	0	0	0	41,444	0	0	0
4325739	NASHVILLE	TN		02/25/2015		1,178,896	0	0	0	0	0	0	0	0	65,449	0	0	0
4325820	KNOXVILLE	TN		03/23/2016		405,676	0	0	0	0	0	0	0	0	17,592	0	0	0
4326090	COLUMBIA	TN		07/30/2019		17,465,411	0	0	0	0	0	0	0	0	1,677,124	0	0	0
4326179	POWELL	TN		03/23/2021		0	0	0	0	0	0	0	0	0	26,635	0	0	0
4326195	CLARKSVILLE	TN		05/18/2021		0	0	0	0	0	0	0	0	0	11,673	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		757,040	0	0	0	0	0	0	0	0	26,819	0	0	0
4425327	AUSTIN	TX		06/11/2007		1,545,990	0	0	0	0	0	0	0	0	27,037	0	0	0
4425405	HOUSTON	TX		07/10/2008		630,825	0	0	0	0	0	0	0	0	28,639	0	0	0
4425421	HOUSTON	TX		10/15/2008		5,602,343	0	0	0	0	0	0	0	0	82,926	0	0	0
4425463	EL PASO	TX		09/16/2010		885,289	0	0	0	0	0	0	0	0	38,682	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		1,186,752	0	0	0	0	0	0	0	0	88,543	0	0	0
4425478	EL PASO	TX		12/06/2010		1,278,865	0	0	0	0	0	0	0	0	53,121	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		2,234,022	0	0	0	0	0	0	0	0	70,028	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,002,956	0	0	0	0	0	0	0	0	27,939	0	0	0
4425633	KATY	TX		06/26/2013		1,472,161	0	0	0	0	0	0	0	0	41,897	0	0	0
4425652	CONROE	TX		09/30/2013		794,765	0	0	0	0	0	0	0	0	11,372	0	0	0
4425660	EL PASO	TX		10/31/2013		1,218,020	0	0	0	0	0	0	0	0	31,862	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		4,822,740	0	0	0	0	0	0	0	0	121,074	0	0	0
4425670	CARROLLTON	TX		12/23/2013		2,906,513	0	0	0	0	0	0	0	0	75,310	0	0	0

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

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4425686	GRAND PRAIRIE	TX		05/23/2014		2,280,141	0	0	0	0	0	0	0	0	30,755	0	0
4425713	KERRVILLE	TX		10/27/2014		3,151,750	0	0	0	0	0	0	0	0	27,560	0	0
4425779	AUSTIN	TX		07/27/2015		851,294	0	0	0	0	0	0	0	0	10,705	0	0
4425799	HOUSTON	TX		11/19/2015		899,046	0	0	0	0	0	0	0	0	18,557	0	0
4425804	ALAMO HEIGHTS	TX		12/04/2015		1,477,005	0	0	0	0	0	0	0	0	30,209	0	0
4425833	SAN ANTONIO	TX		06/09/2016		1,631,191	0	0	0	0	0	0	0	0	64,145	0	0
4425840	SAN ANTONIO	TX		07/08/2016		1,835,760	0	0	0	0	0	0	0	0	25,289	0	0
4425847	LAREDO	TX		08/24/2016		4,017,939	0	0	0	0	0	0	0	0	44,473	0	0
4425857	HUMBLE	TX		09/28/2016		818,260	0	0	0	0	0	0	0	0	15,475	0	0
4425868	KINGSVILLE	TX		11/30/2016		3,210,669	0	0	0	0	0	0	0	0	65,292	0	0
4425892	SAN ANTONIO	TX		03/09/2017		1,043,184	0	0	0	0	0	0	0	0	18,055	0	0
4425893	AUSTIN	TX		03/15/2017		3,094,808	0	0	0	0	0	0	0	0	32,770	0	0
4425906	SAN ANTONIO	TX		05/11/2017		2,585,653	0	0	0	0	0	0	0	0	26,706	0	0
4425912	CORPUS CHRISTI	TX		06/09/2017		1,410,326	0	0	0	0	0	0	0	0	47,632	0	0
4425948	LAREDO	TX		10/10/2017		6,136,449	0	0	0	0	0	0	0	0	95,975	0	0
4425993	HOUSTON	TX		05/08/2018		1,473,821	0	0	0	0	0	0	0	0	13,806	0	0
4425995	CORPUS CHRISTI	TX		05/10/2018		3,059,458	0	0	0	0	0	0	0	0	28,912	0	0
4426002	HOUSTON	TX		06/20/2018		2,803,337	0	0	0	0	0	0	0	0	56,010	0	0
4426007	PLANO	TX		07/11/2018		1,796,092	0	0	0	0	0	0	0	0	26,678	0	0
4426035	EL PASO	TX		11/29/2018		7,459,332	0	0	0	0	0	0	0	0	102,454	0	0
4426047	SAN ANTONIO	TX		01/24/2019		3,617,323	0	0	0	0	0	0	0	0	30,942	0	0
4426048	SAN ANTONIO	TX		02/14/2019		4,183,718	0	0	0	0	0	0	0	0	56,372	0	0
4426052	SAN ANTONIO	TX		02/21/2019		1,872,222	0	0	0	0	0	0	0	0	16,538	0	0
4426071	DALLAS	TX		04/26/2019		1,189,312	0	0	0	0	0	0	0	0	16,955	0	0
4426105	SAN ANTONIO	TX		09/18/2019		1,671,222	0	0	0	0	0	0	0	0	22,464	0	0
4426107	BOERNE	TX		09/24/2019		1,808,549	0	0	0	0	0	0	0	0	25,067	0	0
4426114	EL PASO	TX		11/05/2019		5,320,426	0	0	0	0	0	0	0	0	33,880	0	0
4426120	AUSTIN	TX		12/10/2019		2,161,754	0	0	0	0	0	0	0	0	32,249	0	0
4426135	SAN ANTONIO	TX		03/23/2020		1,602,307	0	0	0	0	0	0	0	0	11,012	0	0
4426137	SAN MARCOS	TX		04/02/2020		7,399,343	0	0	0	0	0	0	0	0	77,717	0	0
4426145	AUSTIN	TX		06/18/2020		4,930,944	0	0	0	0	0	0	0	0	42,815	0	0
4426157	LEAGUE CITY	TX		10/16/2020		1,176,306	0	0	0	0	0	0	0	0	7,522	0	0
4426164	BEVERLY HILLS	TX		11/25/2020		3,150,000	0	0	0	0	0	0	0	0	65,692	0	0
4426172	AUSTIN	TX		01/28/2021		0	0	0	0	0	0	0	0	0	13,555	0	0
4426212	GRAND PRAIRIE	TX		07/13/2021		0	0	0	0	0	0	0	0	0	7,315	0	0
4525762	MURRAY	UT		05/29/2015		769,526	0	0	0	0	0	0	0	0	41,660	0	0
4526004	ST. GEORGE	UT		06/22/2018		1,756,529	0	0	0	0	0	0	0	0	116,565	0	0
4526113	LINDON	UT		10/28/2019		974,194	0	0	0	0	0	0	0	0	6,239	0	0
4725354	DALE CITY	VA		10/29/2007		724,501	0	0	0	0	0	0	0	0	20,719	0	0
4725492	WOODBRIDGE	VA		04/06/2011		972,371	0	0	0	0	0	0	0	0	23,524	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,341,905	0	0	0	0	0	0	0	0	30,125	0	0
4725563	RICHMOND	VA		06/28/2012		2,165,225	0	0	0	0	0	0	0	0	19,017	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		2,809,333	0	0	0	0	0	0	0	0	67,662	0	0
4725693	GREAT FALLS	VA		07/29/2014		3,366,481	0	0	0	0	0	0	0	0	45,877	0	0
4725702	RICHMOND	VA		09/18/2014		2,332,029	0	0	0	0	0	0	0	0	31,675	0	0
4725705	RICHMOND	VA		09/30/2014		573,299	0	0	0	0	0	0	0	0	35,413	0	0
4725733	FALLS CHURCH	VA		12/31/2014		1,910,062	0	0	0	0	0	0	0	0	43,928	0	0
4726006	CHESTER	VA		06/28/2018		4,584,923	0	0	0	0	0	0	0	0	42,888	0	0
4726075	HAMPTON	VA		05/03/2019		3,667,591	0	0	0	0	0	0	0	0	32,376	0	0
4726176	RICHMOND	VA		03/08/2021		0	0	0	0	0	0	0	0	0	9,023	0	0
4825448	SNOHOMISH	WA		05/28/2010		1,851,369	0	0	0	0	0	0	0	0	93,541	0	0
4825710	NEWCASTLE	WA		10/21/2014		3,967,037	0	0	0	0	0	0	0	0	35,094	0	0
4825717	RENTON	WA		11/14/2014		2,288,805	0	0	0	0	0	0	0	0	29,983	0	0
4825760	SPokane	WA		05/21/2015		4,337,839	0	0	0	0	0	0	0	0	55,586	0	0
4825825	BELL INGHAM	WA		04/28/2016		1,476,777	0	0	0	0	0	0	0	0	23,124	0	0
4825826	VANCOUVER	WA		04/28/2016		738,794	0	0	0	0	0	0	0	0	11,517	0	0
4826118	KIRKLAND	WA		11/21/2019		1,237,421	0	0	0	0	0	0	0	0	29,405	0	0
4826190	BONNEY LAKE	WA		05/05/2021		0	0	0	0	0	0	0	0	0	26,721	0	0
4826197	SPANAWAY	WA		05/19/2021		0	0	0	0	0	0	0	0	0	16,418	0	0
4926038	BRIDGEPORT	WA		12/10/2018		3,583,990	0	0	0	0	0	0	0	0	41,067	0	0

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

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
5025877	MILWAUKEE	WI		12/28/2016		2,178,892	0	0	0	0	0	0	0	40,272	0	0	0	
5025947	MENOMONEE FALLS	WI		10/05/2017		8,285,558	0	0	0	0	0	0	0	219,951	0	0	0	
5025994	MILWAUKEE	WI		05/10/2018		9,429,480	0	0	0	0	0	0	0	127,977	0	0	0	
5325336	MT. PLEASANT	SC		08/03/2007		249,588	0	0	0	0	0	0	0	41,825	0	0	0	
5325587	TURNERSVILLE	NJ		11/30/2012		588,970	0	0	0	0	0	0	0	23,865	0	0	0	
5325613	MANCHESTER	NH		04/17/2013		1,273,552	0	0	0	0	0	0	0	47,557	0	0	0	
5325965	LUBBOCK	TX		12/19/2017		5,801,344	0	0	0	0	0	0	0	119,775	0	0	0	
5326017	MILLEDGEVILLE	GA		08/06/2018		4,147,550	0	0	0	0	0	0	0	59,142	0	0	0	
5326116	VIRGINIA BEACH	VA		11/13/2019		9,938,549	0	0	0	0	0	0	0	137,396	0	0	0	
5326128	COLUMBIA	SC		12/20/2019		5,063,604	0	0	0	0	0	0	0	124,809	0	0	0	
5326151	CARTERSVILLE	GA		09/21/2020		7,141,386	0	0	0	0	0	0	0	90,443	0	0	0	
5326167	TEMPLE	TX		12/03/2020		25,000,000	0	0	0	0	0	0	0	320,929	0	0	0	
5326192	FT. WRIGHT	KY		05/13/2021		0	0	0	0	0	0	0	0	38,202	0	0	0	
0299999. Mortgages with partial repayments							936,670,028	0	0	0	0	0	0	0	18,455,890	0	0	0
0599999 - Totals							971,982,330	0	0	0	0	0	0	30,446,942	48,902,832	0	0	0

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

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC		01/29/2021		135,471	0	0	2,864,529	0.750
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								135,471	0	0	2,864,529	XXX
	Dyal V US Investors LP	Newark	DE	Dyal V US Investors LP		05/19/2021		825,000	1,800,000	0	12,375,000	1.290
1999999. Joint Venture Interests - Common Stock - Unaffiliated								825,000	1,800,000	0	12,375,000	XXX
668138-AE-0	NORTHWESTERN MUTUAL LIFE 144A 3.450% 03/30/51		WI	Wells Fargo Securities	1.C FE	07/16/2021		5,478,750	0	0	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated								5,478,750	0	0	0	XXX
4899999. Total - Unaffiliated								6,439,221	1,800,000	0	15,239,529	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								6,439,221	1,800,000	0	15,239,529	XXX

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**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized	12 Capital- ized Defered Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
46332#-12-4	IRONWOOD MEZZANINE FUND IV-B LP	WILMINGTON	DE	Capital Distribution	01/01/2018	09/10/2021	1,535,548	0	0	0	0	0	0	1,535,548	1,570,279	0	0	0	(34,731)
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated							1,535,548	0	0	0	0	0	0	1,535,548	1,570,279	0	0	0	(34,731)
668138-AA-8	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/47		WI	Wells Fargo Securities	02/09/2018	07/16/2021	4,775,739	0	2,546	0	0	2,546	0	4,778,285	5,808,450	0	1,030,165	1,030,165	155,069
2799999. Surplus Debentures, etc - Unaffiliated							4,775,739	0	2,546	0	0	2,546	0	4,778,285	5,808,450	0	1,030,165	1,030,165	155,069
4899999. Total - Unaffiliated							4,775,739	0	2,546	0	0	2,546	0	4,778,285	5,808,450	0	1,030,165	1,030,165	155,069
4999999. Total - Affiliated							1,535,548	0	0	0	0	0	0	1,535,548	1,570,279	0	0	0	(34,731)
5099999 - Totals							6,311,287	0	2,546	0	0	2,546	0	6,313,833	7,378,729	0	1,030,165	1,030,165	120,338

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

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
088518-NQ-4	BEXAR CNTY TX REVENUE 3.11% 08/15/49		.09/02/2021	Siebert Cisneros Shank & Co	1,250,000				.0 1.FE
088518-PH-2	BEXAR CNTY TX REVENUE 3.18% 08/15/51		.09/02/2021	Siebert Cisneros Shank & Co	5,000,000				.0 1.FE
091096-PL-5	BIRMINGHAM AL WTRWKS BRD WTR R 2.86% 01/01/43		.07/14/2021	Raymond James & Associates	8,000,000				.0 1.C FE
130770-QU-9	CALIFORNIA ST UNIV REVENUE 2.79% 11/01/41		.07/09/2021	J P Morgan & Co	1,500,000				.0 1.D FE
130770-RW-4	CALIFORNIA ST UNIV REVENUE 2.71% 11/01/52		.07/09/2021	J P Morgan & Co	5,000,000				.0 1.D FE
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/46		.09/30/2021	Jeffries & Co	5,000,000				.0 1.D FE
386289-NP-3	GRAND RAPIDS MI SANTN SHR SYSP 2.804% 01/01/42		.07/14/2021	Citi Global Markets Inc.	2,750,000				.0 1.C FE
40064R-EL-9	GUAM INTERNATIONAL ARPT AUTH 4.460% 10/01/43		.07/28/2021	Barclays	1,000,000				.0 2.B FE
48542R-SV-7	KANSAS ST DETFIN AUTH REVENUE 2.774% 05/01/51		.09/10/2021	Various	11,528,020				.0 1.D FE
491397-BF-1	KENTUCKY PUB TRANSPRTN INFRAST 3.221% 07/01/53		.09/17/2021	Citi Global Markets Inc.	4,000,000				.0 1.FE
495290-EE-4	KING CNTY WA SIR REVENUE 2.841% 07/01/47		.09/10/2021	Various	4,739,847				.0 1.B FE
56781R-LK-1	MARIN CA CNTY CLG DIST 2.699% 08/01/41		.08/25/2021	Piper Jaffray Inc	4,000,000				.0 1.A FE
59335K-DB-0	MIAMI-DADE CNTY FL SEAPORT REV 2.842% 10/01/39		.08/19/2021	Wells Fargo Securities	2,195,000				.0 1.FE
663903-KJ-0	NORTHEAST OH REGL SIR DIST 2.769% 11/15/46		.07/16/2021	Bank of America	6,000,000				.0 1.B FE
68587F-BL-7	OREGON EDU DIST FULL FAITH & 2.895% 06/30/40		.08/04/2021	Piper Jaffray Inc	8,032,370				.0 1.C FE
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>69,995,237</b>	<b>69,915,000</b>	<b>7,344</b>	<b>XXX</b>
00206R-MF-6	AT&T INC 144A 2.550% 12/01/33		.07/15/2021	Credit Suisse	2,004,980				.0 2.B FE
00206R-MM-1	AT&T INC 2.550% 12/01/33		.09/09/2021	Tax Free Exchange	2,018,825				.0 2.B FE
020002-BG-5	ALLSTATE CORP 3.850% 08/10/49		.08/27/2021	Wells Fargo Securities	6,059,100				.0 11,229 1.G FE
023586-D8-8	AMERCO SENIOR NOTES 2.780% 09/30/33		.09/29/2021	Bank of America	4,000,000				.0 3.C Z
02665W-DT-5	AMERICAN HONDA FINANCE 1.800% 01/13/31		.07/19/2021	BNP Paribas	2,014,800				.0 800 1.G FE
03027X-BK-5	AMERICAN TOWER CORP 2.950% 01/15/51		.09/23/2021	Barclays	4,883,500				.0 29,500 2.C FE
037833-EK-2	APPLE INC 2.700% 08/05/51		.07/29/2021	Goldman Sachs & Co	5,993,880				.0 1.B FE
03842V-AB-3	AQUA FINANCE TRUST 2021-A B 2.400% 07/17/46		.09/29/2021	KeyBanc Capital Markets	2,199,801				.0 2.C FE
03842V-AC-1	AQUA FINANCE TRUST 2021-A C 3.140% 07/17/46		.09/29/2021	KeyBanc Capital Markets	4,299,343				.0 2.C FE
039482-AC-8	ARCHER-DANIELS-MIDLAND C 2.700% 09/15/51		.09/07/2021	Barclays	4,923,950				.0 1.FE
039653-AA-8	ARCOUSA INC 144A 4.375% 04/15/29		.09/09/2021	J P Morgan & Co	258,125				.0 4,770 3.BE
04621W-AE-0	ASSURED GUARANTY 3.600% 09/15/51		.08/30/2021	Deutsche Bank Securities	2,595,975				.0 1.FE
05526D-BT-1	BAT CAPITAL CORP 3.734% 09/25/40		.09/21/2021	Wells Fargo Securities	1,504,380				.0 27,694 2.B FE
058498-AX-4	BALL CORP 3.125% 09/15/31		.09/09/2021	Deutsche Bank Securities	250,000				.0 3.A FE
06051G-KA-6	BANK OF AMERICA 2.299% 07/21/32		.07/15/2021	Bank of America	2,000,000				.0 1.FE
06051G-KB-4	BANK OF AMERICA 2.972% 07/21/52		.07/15/2021	Bank of America	3,000,000				.0 1.FE
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDING 2.839% 11/15/50		.08/30/2021	Stifel Nicolaus	7,084,950				.0 57,679 1.D FE
09261H-A8-6	BLACKSTONE PRIVATE CREDIT FUND SENIOR UNSECURED NOTES 3.270% 08/17/26		.08/17/2021	Bank of America	7,000,000				.0 2.C FE
09261W-AC-8	BLACKROCK DLF IX 2020-1 A-2 0.154% 07/21/30		.09/24/2021	Direct	1,139,817				.0 1.A Z
09261W-AC-4	BLACKROCK DLF IX 2020-1 B 2.634% 07/21/30		.08/04/2021	Direct	899,258				.0 1.D FE
09857L-AR-9	BOOKING HOLDINGS INC 4.625% 04/13/30		.07/09/2021	Citi Global Markets Inc.	6,017,350				.0 57,813 1.G FE
110122-DQ-8	BRISTOL-MYERS SQUIBB 1.450% 11/13/30		.07/15/2021	Wells Fargo Securities	4,877,000				.0 13,292 1.F FE
12510H-AN-0	CAPITAL AUTOMOTIVE REIT 2021-1A A4 2.760% 08/15/51		.07/27/2021	Credit Suisse	2,999,217				.0 1.E FE
12575A-FA-4	CMFT NET LEASE MASTER ISSUER L 2021-1 A6 3.440% 07/20/51		.07/22/2021	Credit Suisse	6,499,869				.0 1.FE
126307-BH-9	CSC HOLDINGS LLC 4.500% 11/15/31		.09/08/2021	Various	2,785,313				.0 28,688 3.C FE
126650-DJ-6	CVS CORP 3.750% 04/01/30		.07/15/2021	Wells Fargo Securities	3,397,080				.0 33,750 2.B FE
149123-CF-6	CATERPILLAR INC 3.250% 09/19/49		.09/16/2021	Various	14,632,490				.0 160,965 1.F FE
15189X-AM-0	CENTERPOINT ENERGY HOUSTON 3.550% 08/01/42		.09/01/2021	Jeffries & Co	3,429,120				.0 9,467 1.FE
161175-CE-2	CHARTER COMM OPT LLC 3.500% 03/01/42		.09/27/2021	Citi Global Markets Inc.	4,962,650				.0 2.C FE
16412X-AK-1	CHENIERE CORP CHRISTI HD 144A 2.742% 12/31/39		.08/17/2021	Morgan Stanley Dean Witter	3,000,000				.0 2.C FE
166764-BZ-2	CHEVRON CORP 2.978% 05/11/40		.09/08/2021	Various	2,617,585				.0 23,493 1.D FE
191216-DL-1	COCA-COLA BOTTLING UNITED INC 3.000% 03/05/51		.09/15/2021	Various	16,120,500				.0 10,833 1.E FE
202795-JU-5	COMMONWEALTH EDISON 2.750% 09/01/51		.08/05/2021	US Bancorp	4,998,950				.0 1.F FE
21036P-AZ-1	CONSTELLATION BRANDS 4.100% 02/15/48		.09/21/2021	Barclays	3,522,480				.0 12,983 2.B FE
210518-DN-3	CONSUMERS ENERGY CO 2.650% 08/15/52		.08/02/2021	Mitsubishi UFJ Securities	2,997,480				.0 1.E FE
225480-AA-9	CREDIT OPPOR PARTNERS JV LLC SENIOR UNSECURED NOTES 3.620% 08/17/26		.08/17/2021	Goldman Sachs & Co	3,000,000				.0 2.B PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		.08/18/2021	Direct	541,884				.0 2.B PL
25461L-AA-0	DIRECTV HOLDINGS/FING 144A 5.875% 08/15/27		.07/22/2021	Mitsubishi UFJ Securities	2,071,250				.0 3.B FE
254687-FM-3	WALT DISNEY COMPANY (THE) 2.750% 09/01/49		.09/02/2021	US Bancorp	998,060				.0 458 2.A FE
26209X-AD-3	DRIVEN BRANDS FUNDING, LLC 2021-1A A2 2.791% 10/20/51		.09/23/2021	Barclays	6,500,000				.0 2.C FE

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

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
26442C-AT-1	DUKE ENERGY CAROLINAS 3.700% 12/01/47		.07/16/2021	Various	5,521,625		.4,750,000		.23,922
278865-BH-2	ECOLAB INC 144A 2.750% 08/18/55		.08/11/2021	Various	7,878,990		8,000,000		.0
30231G-AN-2	EXXON MOBIL CORP 3.567% 03/06/45		.09/17/2021	J P Morgan & Co	4,459,310		4,000,000		.53,505
341070-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		.07/15/2021	CREDIT AGRICOLE	4,000,000				.0
370334-CL-6	GENERAL MILLS INC 2.875% 04/15/30		.07/19/2021	Barclays	3,230,130		3,000,000		.23,000
38141G-YK-4	GOLDMAN SACHS GROUP INC 2.908% 07/21/42		.07/14/2021	Goldman Sachs & Co	2,000,000		2,000,000		.0
416515-BF-0	HARTFORD FINL SVCS GRP 3.600% 08/19/49		.07/19/2021	Wells Fargo Securities	5,699,350		5,000,000		.1,FE
416518-AD-0	HARTFORD FINL SVCS GRP 2.900% 09/15/51		.09/16/2021	Goldman Sachs & Co	4,956,400		5,000,000		.0
437076-CX-6	HOME DEPOT INC 2.750% 09/15/51		.09/07/2021	Bank of America	5,935,800		6,000,000		.0
440452-AJ-9	HORMEL FOODS CORP 3.050% 06/03/51		.07/12/2021	Various	8,411,410		8,000,000		.27,535
446150-AW-4	HUNTINGTON BANCSHARES INC 144A 2.487% 08/15/36		.08/09/2021	Credit Suisse	5,000,000		5,000,000		.0
457187-AD-4	INGREDION INC 3.900% 06/01/50		.07/08/2021	Various	4,632,538		4,029,000		.2,FE
458140-BR-0	INTEL CORP 3.900% 03/25/30		.07/16/2021	Wells Fargo Securities	1,165,710		1,000,000		.12,458
458140-BV-1	INTEL CORP 2.800% 08/12/41		.08/10/2021	Goldman Sachs & Co	5,994,540		6,000,000		.0
458140-BW-9	INTEL CORP 3.050% 08/12/51		.08/10/2021	J P Morgan & Co	4,983,400		5,000,000		.0
459200-KK-6	IBM CORP 2.850% 05/15/40		.07/19/2021	Jefferies & Co	2,055,640		2,000,000		.10,450
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		.08/12/2021	KKR & Co	2,000,000		2,000,000		.2,PL
49271V-AK-6	KEURIG DR PEPPER INC 3.800% 05/01/50		.09/21/2021	Wells Fargo Securities	9,318,000		8,000,000		.119,911
501044-DF-5	KROGER CO 3.875% 10/15/46		.09/23/2021	Various	5,703,550		5,000,000		.87,188
51223*-AC-8	LAKEVIEW LOAN SERVICING LLC SENIOR UNSECURED NOTES 4.750% 07/13/27		.07/13/2021	Wells Fargo Securities	6,000,000		6,000,000		.0
53079E-BJ-2	LIBERTY MUTUAL GROUP 144A 3.951% 10/15/50		.08/26/2021	Barclays	4,538,360		4,000,000		.59,265
534187-BL-2	LINCOLN NATIONAL CORP 4.375% 06/15/50		.07/16/2021	Wells Fargo Securities	3,673,530		3,000,000		.12,760
535670-AB-8	LINEAGE LOGISTICS LLC 2.520% 08/20/28		.08/20/2021	Bank of America	5,000,000		5,000,000		.0
548661-EE-3	LIONES COMPANIES INC 2.800% 09/15/41		.09/13/2021	Barclays	4,994,700		5,000,000		.0
55336V-BQ-2	MLPX LP 2.650% 08/15/30		.07/19/2021	Goldman Sachs & Co	5,128,500		5,000,000		.57,417
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS 4.200% 10/03/47		.07/01/2021	Morgan Stanley Dean Witter	3,358,616		3,000,000		.32,550
57667J-AA-0	MATCH GROUP HLD II LLC 144A 3.625% 10/01/31		.09/22/2021	J P Morgan & Co	.250,000		.250,000		.0
59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION FIRST MORTGAGE BOND 2.900% 08/03/51		.08/03/2021	Wells Fargo Securities	2,000,000		2,000,000		.1,F Z
595620-AR-6	MIDAMERICAN ENERGY CO 3.950% 08/01/47		.07/16/2021	Morgan Stanley Dean Witter	6,083,950		5,000,000		.92,715
615369-AV-7	MOODY'S CORPORATION 2.750% 08/19/41		.09/16/2021	Various	13,293,315		13,000,000		.13,024
61747Y-ED-3	MORGAN STANLEY 2.239% 07/21/32		.07/15/2021	Morgan Stanley Dean Witter	4,000,000		4,000,000		.0
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		.09/02/2021	Morgan Stanley Dean Witter	2,150,020		2,000,000		.24,128
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51		.07/16/2021	Barclays	2,000,000		2,000,000		.0
629377-CS-9	NRG ENERGY INC 144A 3.875% 02/15/32		.08/09/2021	Barclays	1,500,000		1,500,000		.0
637432-NX-9	NATIONAL RURAL UTILITIES COOP 1.650% 06/15/31		.08/04/2021	Wells Fargo Securities	2,927,820		3,000,000		.7,013
641062-AZ-7	NESTLE HOLDINGS INC 144A 2.625% 09/14/51		.09/07/2021	J P Morgan & Co	5,954,340		6,000,000		.0
655844-BX-5	NORFOLK SOUTHERN CORP 3.942% 11/01/47		.07/16/2021	Wells Fargo Securities	5,816,550		5,000,000		.43,253
655844-CL-0	NORFOLK SOUTHERN CORP 2.900% 08/25/51		.08/16/2021	Citi Global Markets Inc.	6,944,420		7,000,000		.0
668103-AC-8	NORTHWESTERN MEMORIAL 2.633% 07/15/51		.08/03/2021	RBC Capital Markets	5,000,000		5,000,000		.0
682441-AB-6	ONEAMERICA FINL PARTNERS 144A 4.250% 10/15/50		.08/27/2021	Amherst Securities	5,439,050		5,000,000		.80,278
682691-AC-4	ONEMAIN FINANCE CORP 3.875% 09/15/28		.09/02/2021	Various	2,004,375		2,000,000		.1,399
68389X-BW-4	ORACLE CORP 3.600% 04/01/40		.09/15/2021	Citi Global Markets Inc.	4,267,280		4,000,000		.66,400
68389X-BZ-7	ORACLE CORP 3.650% 03/25/41		.09/15/2021	Credit Suisse	5,368,300		5,000,000		.87,701
693506-BP-7	PPG INDUSTRIES 2.800% 08/15/29		.07/19/2021	Morgan Stanley Dean Witter	1,073,070		1,000,000		.12,133
695156-AW-9	PACKAGING CORP OF AMERICA 3.050% 10/01/51		.09/07/2021	Wells Fargo Securities	4,973,650		5,000,000		.0
703481-AC-5	PATTERSON-UTI ENERGY INC 5.150% 11/15/29		.09/16/2021	Seaport Group	4,140,000		4,000,000		.71,528
713448-DP-0	PEPSICO INC 3.450% 10/06/46		.09/16/2021	Various	17,215,843		15,000,000		.227,604
718546-AK-0	PHILLIPS 66 4.650% 11/15/34		.09/17/2021	Stifel Nicolaus	474,744		.400,000		.6,510
736508-T#-1	PORTLAND GENERAL ELEC CO FIRST MORTGAGE BOND 2.970% 09/30/51		.09/30/2021	BNP Paribas	4,000,000		4,000,000		.0
743820-AB-8	PROV ST JOSEPH HLTH OBL 2.700% 10/01/51		.09/14/2021	Goldman Sachs & Co	12,000,000		12,000,000		.0
744320-AY-8	PRUDENTIAL FINANCIAL INC 3.905% 12/07/47		.07/15/2021	Citi Global Markets Inc.	5,951,800		5,000,000		.22,779
75513E-CL-3	RAYTHEON TECH CORP 2.820% 09/01/51		.08/04/2021	Citi Global Markets Inc.	3,496,430		3,500,000		.0
77313L-AB-9	ROCKETMITE CO-ISSUER INC 144A 4.000% 10/15/33		.09/22/2021	J P Morgan & Co	2,012,500		2,000,000		.0
808513-BW-4	CHARLES SCHIAB CORP 3.300% 04/01/27		.09/24/2021	Tax Free Exchange	2,556,251		2,500,000		.0
81728U-AB-0	SENSATA TECHNOLOGIES BV 144A 3.750% 02/15/31		.08/19/2021	Jefferies & Co	997,500		1,000,000		.833
81761T-AG-0	SERVICEMASTER BRANDS 2021-1 A21 3.113% 07/30/51		.07/26/2021	Barclays	3,500,000		3,500,000		.0
82967N-BM-9	SIRIUS XM RADIO INC 144A 3.875% 09/01/31		.08/03/2021	Citi Global Markets Inc.	1,000,000		1,000,000		.0

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

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
87264A-CB-9	T-MOBILE USA INC 2.55% 02/15/31		.07/15/2021	Citi Global Markets Inc.	2,048,180		.2,000,000	.21,817	2.C FE
87264A-CM-5	T-MOBILE USA INC 144A 3.400% 10/15/52		.08/10/2021	Deutsche Bank Securities	998,980		1,000,000	.0	2.C FE
87342R-AJ-3	TACO BELL FUNDING, LLC 2021-1A A23 2.542% 08/25/51		.08/11/2021	Barclays	5,000,000		5,000,000	.0	2.B FE
88023U-AJ-0	TEMPUR SEALY INTL INC 144A 3.875% 10/15/31		.09/21/2021	J P Morgan & Co	1,250,000		1,250,000	.0	3.A FE
880451-AZ-2	TENN GAS P/L 144A 2.900% 03/01/30		.07/19/2021	Morgan Stanley Dean Witter	4,205,920		4,000,000	.45,111	2.B FE
882508-BM-5	TEXAS INSTRUMENTS INC 2.700% 09/15/51		.09/15/2021	Various	14,164,680		14,000,000	.1,350	1.E FE
883556-CM-2	HERMO FISHER SCIENTIFIC INC 2.800% 10/15/41		.08/09/2021	Barclays	1,990,160		2,000,000	.0	2.A FE
904764-BH-9	UNILEVER CAPITAL CORP 2.125% 09/06/29		.07/19/2021	Bank of America	5,233,650		5,000,000	.39,844	1.E FE
904764-BR-7	UNILEVER CAPITAL CORP 2.625% 08/12/51		.08/09/2021	Deutsche Bank Securities	11,844,960		12,000,000	.0	1.E FE
907818-FW-3	UNION PACIFIC CORP 2.950% 03/10/52		.09/07/2021	Barclays	4,999,000		5,000,000	.0	1.G FE
911365-BP-8	UNITED RENTALS NORTH AM 3.750% 01/15/32		.08/02/2021	Morgan Stanley Dean Witter	1,011,000		1,000,000	.0	3.B FE
92243R-AC-8	VCP RRE ABS I LTD 2021-1A B 2.848% 10/20/31		.07/28/2021	Mitsubishi UFJ Securities	1,500,000		1,500,000	.0	2.B FE
92277G-AU-1	VENTAS REALTY LP 3.000% 01/15/30		.07/19/2021	Various	5,306,480		5,000,000	.2,250	2.A FE
92343V-GL-2	VERIZON COMMUNICATIONS 2.850% 09/03/41		.09/01/2021	Morgan Stanley Dean Witter	3,990,320		4,000,000	.0	2.A FE
92778*-AA-5	VA CINNILLAT UNIV HEALTH SYS CTL 3.008% 09/15/49		.07/15/2021	Mesirov Financial	5,000,000		5,000,000	.0	1.D Z
931142-EV-1	WAL-MART STORES 2.650% 09/22/51		.09/08/2021	Wells Fargo Securities	2,998,900		3,000,000	.0	1.C FE
960413-AY-8	WESTLAKE CHEMICAL CORP 2.875% 08/15/41		.08/09/2021	Deutsche Bank Securities	5,861,400		6,000,000	.0	2.B FE
969457-BY-5	WILLIAMS COMPANIES 2.600% 03/15/31		.07/19/2021	Barclays	4,111,480		4,000,000	.40,156	2.B FE
96950F-AP-9	WILLIAMS PARTNER LP 4.900% 01/15/45		.07/21/2021	Morgan Stanley Dean Witter	6,018,951		5,000,000	.5,444	2.B FE
978097-AG-8	WOLVERINE WORLD WIDE 144A 4.000% 08/15/29		.08/13/2021	Various	2,770,000		2,750,000	.0	3.B FE
0778FP-AF-6	BELL CANADA 3.650% 03/17/51	A.	.07/21/2021	Seaport Group	5,578,500		5,000,000	.63,875	2.A FE
0778FP-AH-2	BELL CANADA 3.200% 02/15/52	A.	.08/09/2021	TD Securities	4,998,050		5,000,000	.0	2.A FE
136385-BA-8	CANADIAN NATL RESOURCES 2.950% 07/15/30	A.	.07/19/2021	Barclays	3,151,830		3,000,000	.1,475	2.B FE
98462Y-AD-2	YAMANA GOLD INC 4.625% 12/15/27	A.	.08/02/2021	IncCapital	674,688		.602,000	.3,790	2.C FE
034863-BA-7	ANGLO AMERICAN CAPITAL 144A 2.875% 03/17/31	D.	.07/15/2021	J P Morgan & Co	3,102,480		3,000,000	.29,229	2.B FE
21987B-AZ-1	CODELCO INC 144A 3.000% 09/30/29	D.	.07/21/2021	Morgan Stanley Dean Witter	2,102,000		2,000,000	.18,833	1.G FE
34918R-AG-5	FORT WASHINGTON CLO 2021-2A D 3.434% 10/20/34	D.	.08/04/2021	J P Morgan & Co	5,000,000		5,000,000	.0	2.B FE
7846EL-AE-7	SPCM SA 144A 3.375% 03/15/30	D.	.09/13/2021	Bank of America	1,500,000		1,500,000	.0	3.A FE
822582-BY-7	SHELL INTERNATIONAL FINANCE 3.750% 09/12/46	D.	.09/17/2021	Citi Global Markets Inc	8,205,610		7,000,000	.6,563	1.D FE
03974*-AA-6	GIP CAPRICORN FINCO PTY LTD 3.110% 12/31/34	D.	.07/21/2021	Mizuho Securities	5,000,000		5,000,000	.0	2.B PL
07397#-AT-1	PRATT FINANCE PTY LTD GUAR SERIES L 5.320% 07/13/36	D.	.07/13/2021	Tax Free Exchange	3,079,800		3,000,000	.0	2.B PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						556,817,288		533,261,959	2,143,855
8399997. Total - Bonds - Part 3						626,812,525		603,176,959	2,151,199
8399998. Total - Bonds - Part 5						XXX		XXX	XXX
8399999. Total - Bonds						626,812,525		603,176,959	2,151,199
8999997. Total - Preferred Stocks - Part 3						0		XXX	0
8999998. Total - Preferred Stocks - Part 5						XXX		XXX	XXX
8999999. Total - Preferred Stocks						0		XXX	0
682156-10-4	ON FOREIGN HOLDINGS SM LLC	D.	.09/27/2021	Capital Contribution	1,000		.306,498,703		.0
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						306,498,703		XXX	0
9799997. Total - Common Stocks - Part 3						306,498,703		XXX	0
9799998. Total - Common Stocks - Part 5						XXX		XXX	XXX
9799999. Total - Common Stocks						306,498,703		XXX	0
9999999. Total - Preferred and Common Stocks						306,498,703		XXX	0
9999999 - Totals						933,311,228		XXX	2,151,199

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	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	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol	
.36194N-LU-1	GN AU1239 2.85% 07/01/33		.09/01/2021	Paydown		.76,717	.76,717	.76,983	0	.(266)	0	0	0	0	.76,717	0	0	0	0	.1,458	.07/01/2033	1.A	
.36194S-PD-4	GN AU4920 GN AU4920 3.02% 09/15/41		.09/15/2021	Paydown		.45,248	.45,248	.46,082	.45,809	0	.(561)	0	0	0	0	.45,248	0	0	0	0	.911	.09/15/2041	1.A
GOVERNMENT NATIONAL MTG ASSOC GN AZ6147																							
.36197J-ZL-2	3.940% 03/15/37		.09/01/2021	Paydown		.47,986	.47,986	.49,695	.49,088	0	.(1,103)	0	0	0	0	.47,986	0	0	0	0	.1,261	.03/15/2037	1.A
.36230M-FL-6	GN 752871 3.850% 07/15/36		.07/01/2021	Paydown	100,000	.3,901,089	.3,901,089	.4,057,132	.4,013,417	0	.(112,329)	0	0	0	0	.3,901,089	0	0	0	0	.87,612	.07/15/2036	1.A
CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE																							
.36235*-AB-7	BACKED CERT 4.730% 06/15/30		.09/15/2021	Paydown		.63,664	.63,664	.63,664	.63,664	0	0	0	0	0	.63,664	0	0	0	0	.2,008	.06/15/2030	1.B	
.38373M-2F-6	GNMA 2008-80 IO 1.753% 04/16/50		.09/01/2021	Paydown		.0	.0	.1,076	.1,018	0	.(1,018)	0	0	0	0	.0	0	0	0	.179	.04/16/2050	1.A	
.38373V-M3-1	GNMA 2002-87 Z 5.500% 11/20/32		.09/01/2021	Paydown		.152,170	.152,170	.148,798	.151,072	0	.1,098	0	0	0	0	.152,170	0	0	0	0	.5,625	.11/20/2032	1.A
.38375C-BD-1	GNMA 2012-57 DA 5.356% 04/20/42		.09/01/2021	Paydown		.40,474	.40,474	.44,294	.41,111	0	.(637)	0	0	0	0	.40,474	0	0	0	0	.1,382	.04/20/2042	1.A
.38376G-2H-2	GNMA 2011-92 C 3.73% 04/16/52		.09/01/2021	Paydown		.41,547	.41,547	.40,996	.41,386	0	.161	0	0	0	.41,547	0	0	0	0	.1,043	.04/16/2052	1.A	
.38376G-U2-4	GNMA 2011-77 D 4.307% 10/16/45		.09/01/2021	Paydown		.35,863	.35,863	.35,665	.35,780	0	.83	0	0	0	.35,863	0	0	0	0	.1,007	.10/16/2045	1.A	
.38376G-ZC-7	GNMA 2010-161 C 3.485% 10/16/44		.09/01/2021	Paydown		.2,477,600	.2,477,600	.2,592,189	.2,535,779	0	.(58,179)	0	0	0	0	.2,477,600	0	0	0	0	.64,604	.10/16/2044	1.A
.38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		.09/01/2021	Paydown		.121,689	.121,689	.128,534	.122,742	0	.(1,053)	0	0	0	0	.121,689	0	0	0	0	.3,236	.07/20/2040	1.A
.38378N-KA-0	GNMA 2013-173 V6 3.500% 10/16/33		.09/01/2021	Paydown		.36,604	.36,604	.36,604	.36,604	0	0	0	0	0	.36,604	0	0	0	0	.854	.10/16/2033	1.A	
.38378X-6B-2	GNMA 2015-5 V6 3.250% 05/16/42		.09/01/2021	Paydown		.49,448	.49,448	.49,819	.49,610	0	.(162)	0	0	0	0	.49,448	0	0	0	0	.1,072	.05/16/2042	1.A
05999999. Subtotal - Bonds - U.S. Governments						7,090,099	7,090,099	7,371,648	7,264,063	0	(173,966)	0	(173,966)	0	7,090,099	0	0	0	0	172,252	XXX	XXX	
.13034P-UH-8	CALIFORNIA ST HSG FIN AGY REV 3.650% 08/01/25		.09/22/2021	Redemption	100,000	.910,000	.910,000	.910,000	.910,000	0	0	0	0	0	.910,000	0	0	0	0	.37,920	.08/01/2025	1.D FE	
.13034P-UJ-4	CALIFORNIA ST HSG FIN AGY REV 4.050% 08/01/30		.09/22/2021	Redemption	100,000	.605,000	.605,000	.605,000	.605,000	0	0	0	0	0	.605,000	0	0	0	0	.27,974	.08/01/2030	1.D FE	
.19647P-BQ-5	COLORADO ST HSG FIN AUTH MF HS 3.400% 11/01/45		.09/01/2021	Redemption	100,000	.24,905	.24,905	.24,905	.24,905	0	0	0	0	0	.24,905	0	0	0	0	.17,118	.11/01/2045	1.A FE	
.19647P-BS-1	COLORADO ST HSG FIN AUTH MF HS 3.850% 07/01/57		.09/01/2021	Redemption	100,000	.10,343	.10,343	.10,343	.10,343	0	0	0	0	0	.10,343	0	0	0	0	.266	.07/01/2057	1.A FE	
.25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		.09/15/2021	Redemption	100,000	.11,423	.11,423	.11,423	.11,423	0	0	0	0	0	.11,423	0	0	0	0	.295	.06/15/2045	1.B FE	
.34074M-HW-4	FLORIDA ST HSG FIN CORP REV 2011 SERIES C 4.450% 01/01/30		.07/01/2021	Redemption	100,000	.10,000	.10,000	.10,000	.10,000	0	0	0	0	0	.10,000	0	0	0	0	.445	.01/01/2030	1.A FE	
.34074M-ND-9	FLORIDA ST HSG FIN CORP REV 2016 Series 1 3.125% 07/01/37		.09/01/2021	Redemption	100,000	.76,954	.76,954	.76,954	.76,954	0	0	0	0	0	.76,954	0	0	0	0	.4,218	.07/01/2037	1.A FE	
.419818-HM-4	HAWAII HOUSING 2013 SERIES A 2.600% 07/01/37		.09/01/2021	Redemption	100,000	.14,458	.14,458	.13,401	.13,642	0	.23	0	.23	0	.13,664	0	.794	.794	.251	.07/01/2037	1.A FE		
.544525-NV-6	LOS ANGELES DEP WATER & POWER 5.081% 07/01/21		.07/01/2021	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	.101,620	.07/01/2021	1.C FE	
.57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DE 4.416% 09/01/37		.08/01/2021	Redemption	100,000	.970,000	.970,000	.970,000	.970,000	0	0	0	0	0	.970,000	0	0	0	0	.38,472	.09/01/2037	1.C FE	
.57419R-L8-6	MARYLAND ST CMNTY DEV ADMIN DE 3.242% 09/01/48		.08/01/2021	Redemption	100,000	.180,000	.180,000	.180,000	.180,000	0	0	0	0	0	.180,000	0	0	0	0	.5,393	.09/01/2048	1.C FE	
.57419R-NI2-8	MARYLAND ST CMNTY DEV ADMIN DE 3.750% 03/01/59		.09/01/2021	Redemption	100,000	.8,275	.8,275	.8,275	.8,275	0	0	0	0	0	.8,275	0	0	0	0	.207	.03/01/2059	1.A FE	
.574300-JN-0	MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS 5.164% 07/01/25		.07/01/2021	Redemption	100,000	.90,000	.90,000	.90,000	.90,000	0	0	0	0	0	.90,000	0	0	0	0	.4,648	.07/01/2025	1.C FE	
.57563R-JN-0	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 5.500% 07/01/26		.07/01/2021	Redemption	100,000	.140,000	.140,000	.140,350	.140,022	0	.(22)	0	.(22)	0	.140,000	0	0	0	0	.7,700	.07/01/2026	1.F FE	
.57563R-KF-5	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.900% 07/01/28		.07/01/2021	Redemption	100,000	.80,000	.80,000	.80,000	.80,000	0	0	0	0	0	.80,000	0	0	0	0	.3,920	.07/01/2028	1.F FE	
.57563R-QK-8	MASSACHUSETTS EDL ING AUTH 3.775% 07/01/35		.07/01/2021	Call	100,000	.330,000	.330,000	.330,000	.330,000	0	0	0	0	0	.330,000	0	0	0	0	.12,458	.07/01/2035	1.C FE	
.57587A-P3-6	MASSACHUSETTS ST HSG FIN AGHYS SINGLE FAMILY HSG 3.800% 06/01/35		.07/12/2021	Redemption	100,000	.1,605,000	.1,605,000	.1,605,000	.1,605,000	0	0	0	0	0	.1,605,000	0	0	0	0	.37,441	.06/01/2035	1.B FE	
.594654-HF-5	MICHIGAN ST HSG DEV AUTH SF MT SINGLE FAMILY HSG 3.330% 12/01/39		.09/01/2021	Redemption	100,000	.5,000,000	.5,000,000	.5,000,000	.5,000,000	0	0	0	0	0	.5,000,000	0	0	0	0	.124,875	.12/01/2039	1.C FE	

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

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
..60416Q-EP-5	MINNESOTA ST HSG FIN AGY 2011 SERIES E 4.450% 07/01/31		..07/01/2021	Redemption 100,000			645,000	645,000	645,000	0	0	0	0	0	645,000	0	0	0	28,703	07/01/2031	1.A FE			
..60416Q-GV-0	MINNESOTA ST HSG FIN AGY 3.200% 06/01/47		..09/01/2021	Redemption 100,000			78,752	78,752	78,752	0	0	0	0	0	78,752	0	0	0	1,682	06/01/2047	1.A FE			
..60416Q-HR-8	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.230% 08/01/49		..09/01/2021	Redemption 100,000			98,329	98,329	98,329	0	0	0	0	0	98,329	0	0	0	2,139	08/01/2049	1.A FE			
..63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		..07/01/2021	Redemption 100,000			25,000	25,000	25,302	11,111	0	(6)	0	(6)	0	25,295	0	(295)	478	10/01/2037	2.B FE			
..63607V-AC-0	NATIONAL FIN AUTH NH FEDERAL L 3.176% 01/01/36		..07/01/2021	Redemption 100,000			30,000	30,000	30,142	14,375	0	(3)	0	(3)	0	30,139	0	(139)	(139)	532	01/01/2036	2.B FE		
..64469D-B5-9	NEW HAMPSHIRE HOUSING 4.077% 01/01/34		..08/01/2021	Redemption 100,000			100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,417	01/01/2034	1.B FE			
..64469D-B6-7	NEW HAMPSHIRE HOUSING 3.220% 01/01/40		..09/01/2021	Redemption 100,000			35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,315	01/01/2040	1.B FE			
..64469D-US-8	NEW JERSEY ST HIGHER ED ASSIST 07/01/34		..09/01/2021	Redemption 100,000			70,000	70,000	73,325	70,913	0	(237)	0	(237)	0	70,676	0	(676)	(676)	3,063	07/01/2034	1.B FE		
..646080-MY-4	NEW JERSEY ST HIGHER ED ASSIST 2011-1 5.750% 12/01/27		..07/29/2021	Redemption 100,000			30,000	30,000	31,639	30,223	0	(139)	0	(139)	0	30,084	0	(84)	(84)	1,140	12/01/2027	1.F FE		
..646080-NC-1	NEW JERSEY ST HIGHER ED ASSIST 2011-1 5.750% 12/01/29		..07/29/2021	Redemption 100,000			60,000	60,000	59,258	59,541	0	23	0	23	0	59,564	0	436	436	2,281	12/01/2029	1.F FE		
..646080-SS-1	NEW JERSEY ST HIGHER ED ASSIST 4.000% 12/01/30		..07/29/2021	Redemption 100,000			1,255,000	1,255,000	1,274,854	1,268,180	0	(1,154)	0	(1,154)	0	1,267,026	0	(12,026)	(12,026)	33,187	12/01/2030	1.C FE		
..647200-5U-4	NEW MEXICO ST MTGE FIN AUTH 2.980% 08/01/38		..09/01/2021	Redemption 100,000			91,321	91,321	91,321	0	0	0	0	0	91,321	0	0	0	1,846	08/01/2038	1.A FE			
..647200-II8-3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		..09/01/2021	Redemption 100,000			50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,775	09/01/2032	1.B FE			
..791078-BB-3	ST LAWRENCE CNTY NY IDA CDC 2.752% 07/01/21		..07/01/2021	Maturity			115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,165	07/01/2021	1.F FE			
..83712D-UH-7	SOUTH CAROLINA HOUSING 2015 SERIES A2 TAXABLE 4.000% 07/01/37		..07/01/2021	Redemption 100,000			60,000	60,000	62,264	61,027	0	(109)	0	(109)	0	60,918	0	(918)	(918)	2,400	07/01/2025	1.A FE		
..83756C-MM-4	SOUTH DAKOTA HSG DEV AUTH MTGE 2.700% 11/01/36		..08/04/2021	Redemption 100,000			105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,150	11/01/2036	1.A FE			
..88275F-NX-3	TX DEPT OF HSG & COMM AFFAIRS 3.180% 03/01/39		..09/01/2021	Redemption 100,000			75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	2,186	03/01/2039	1.B FE			
..92812Q-V2-0	VIRGINIA ST HSG AUTH DEV AUTH SERIES D 5.051% 01/01/34		..07/01/2021	Redemption 100,000			3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	176,785	01/01/2034	1.B FE			
..92812U-K5-6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B 2.750% 04/25/42		..09/01/2021	Redemption 100,000			57,335	57,335	57,335	0	0	0	0	0	57,335	0	0	0	1,065	04/25/2042	1.A FE			
..92812U-Q5-0	VIRGINIA HOUSING DEV AUTH 2015 Series A Taxable 3.250% 06/25/42		..09/25/2021	Redemption 100,000			117,055	117,055	117,055	0	0	0	0	0	117,055	0	0	0	2,558	06/25/2042	1.A FE			
..92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		..09/25/2021	Redemption 100,000			114,237	114,237	114,237	0	0	0	0	0	114,237	0	0	0	2,361	11/25/2039	1.A FE			
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions										18,778,387	18,778,387	18,804,464	18,762,963	0	(1,624)	0	(1,624)	0	18,791,295	0	(12,908)	700,449	XXX	XXX
..30293M-AJ-3	FRESE 2015-SB6 A10 2015-SB6 A10 3.220% 08/25/35		..09/01/2021	Paydown			11,379	11,379	11,361	0	17	0	17	0	11,379	0	0	0	214	08/25/2035	1.A			
..313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31		..09/01/2021	Paydown			15,428	15,428	15,427	0	1	0	1	0	15,428	0	0	0	623	08/15/2031	1.A			
..31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32		..09/01/2021	Paydown			19,421	19,421	19,276	0	145	0	145	0	19,421	0	0	0	763	02/15/2032	1.A			
..31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31		..09/01/2021	Paydown			47,239	47,239	47,436	0	47	0	47	0	47,239	0	0	0	1,874	10/15/2031	1.A			
..31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31		..09/01/2021	Paydown			99,316	99,316	93,833	0	97,504	0	1,812	0	99,316	0	0	0	3,531	12/15/2031	1.A			
..31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32		..09/01/2021	Paydown			7,942	7,942	7,300	0	224	0	224	0	7,942	0	0	0	291	01/15/2032	1.A			
..31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32		..09/01/2021	Paydown			23,843	23,843	23,012	0	258	0	295	0	23,843	0	0	0	987	04/15/2032	1.A			
..313372-DL-1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		..09/01/2021	Paydown			14,027	14,027	12,692	0	167	0	167	0	14,027	0	0	0	563	11/15/2023	1.A			
..31337H-TM-9	FHLMC 2116 ZA 6.000% 01/15/29		..09/01/2021	Paydown			25,744	25,744	24,429	0	268	0	268	0	25,744	0	0	0	1,059	01/15/2029	1.A			
..31337J-HS-5	FHLMC 2125 JZ 6.000% 02/15/29		..09/01/2021	Paydown			29,316	29,316	28,087	0	253	0	253	0	29,316	0	0	0	1,171	02/15/2029	1.A			

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

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)/Accretion	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
.31359F-AM-0	FNMA REMIC 1993-208 K 6.500% 11/25/23		.09/01/2021	Paydown		9,113	.9,113	.8,643	.0	.78	.0	.78	0	9,113	0	0	0	0	.393	11/25/2023	1.A			
.31359G-BB-8	FNMA REMIC 1994-30 K 6.500% 02/25/24		.09/01/2021	Paydown		.21,837	.21,837	.20,813	.0	.195	.0	.195	0	.21,837	0	0	0	0	.934	02/25/2024	1.A			
.313647-XG-2	FNR 2012-87 CV 3.000% 08/25/32		.09/01/2021	Paydown		3,769,833	3,769,833	3,922,393	.0	.3,791,353	.0	.(21,520)	0	3,769,833	0	0	0	0	.78,244	08/25/2032	1.A			
.313648-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		.09/01/2021	Paydown		1,454,675	1,454,675	1,575,594	.0	.1,467,273	.0	.(2,590)	0	1,464,683	0	.(10,008)	.(10,008)	.33,481	02/25/2038	1.A				
.313649-LC-0	FNR 2012-114 VG 3.500% 09/25/29		.09/01/2021	Paydown		3,132,226	3,132,226	3,360,201	.0	.3,161,809	.0	.(29,583)	0	3,132,226	0	0	0	0	.0	02/25/2029	1.A			
.31365A-3R-4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		.09/14/2021	Cantor Fitzgerald		4,610,574	4,388,411	4,520,063	.0	.4,405,900	.0	.(2,086)	0	4,403,815	0	.206,760	.206,760	.104,590	03/25/2036	1.A				
.31365A-3R-4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		.09/01/2021	Paydown		.60,787	.60,787	.62,610	.0	.61,029	.0	.(242)	0	.60,787	0	0	0	0	.1,216	03/25/2036	1.A			
.31365A-MC-6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		.09/01/2021	Paydown		.453,512	.453,512	.439,803	.0	.450,764	.0	.2,748	0	.453,512	0	0	0	0	.9,025	02/25/2036	1.A			
.31365B-MY-6	FANNIE MAE 2012-148 VB 3.000% 12/25/32		.09/14/2021	Cantor Fitzgerald		10,211,328	10,000,000	10,128,551	.0	.15,648	.0	.(15,648)	0	10,012,903	0	.198,425	.198,425	.238,333	12/25/2032	1.A				
.31365B-ZF-3	FANNIE MAE 2013-1 VD 3.000% 01/25/33		.09/01/2021	Paydown		1,084,362	1,084,362	1,117,910	.0	.1,085,974	.0	.(1,612)	0	1,084,362	0	0	0	0	.21,241	01/25/2033	1.A			
.31365C-ET-4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		.09/01/2021	Paydown		.117,823	.117,823	.121,910	.0	.119,239	.0	.(1,416)	0	.117,823	0	0	0	0	.2,324	06/25/2043	1.A			
.31365F-BT-0	FANNIE MAE 2013-72 YA 3.000% 06/25/33		.09/25/2021	Paydown		595,907	595,907	.594,719	.0	.1,188	.0	.0	0	595,907	0	0	0	0	.11,567	06/25/2033	1.A			
.31365G-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		.09/01/2021	Paydown		.953,380	.953,380	.947,384	.0	.950,667	.0	.2,713	0	.953,380	0	0	0	0	.22,063	07/25/2033	1.A			
.31365A-J-LN-4	FANNIE MAE 2014-21 KW 4.000% 04/25/41		.09/16/2021	Bank of America		4,432,894	4,206,000	4,397,899	.0	.4,271,107	.0	.(15,669)	0	4,255,438	0	.177,456	.177,456	.135,527	04/25/2041	1.A				
.31365A-J-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		.09/01/2021	Paydown		.172,113	.185,237	.175,050	.0	.0	0	.(2,937)	0	.172,113	0	0	0	0	.5,801	04/25/2034	1.A			
.31365B-ML-7	FANNIE MAE 2017-105 VW 3.500% 05/25/38		.09/01/2021	Paydown		1,467,609	1,467,609	.1,498,796	.0	.1,484,171	.0	.(16,562)	0	1,467,609	0	0	0	0	.37,116	05/25/2038	1.A			
.313740-LY-9	FHR 3688 GL 4.500% 07/15/30		.07/28/2021	Credit Suisse		5,106,094	4,500,000	4,632,449	.0	.4,555,956	.0	.(7,498)	0	4,548,458	0	.557,636	.557,636	.118,688	07/15/2030	1.A				
.313742-NL-1	FHR 3756 PC 4.000% 11/15/40		.09/01/2021	Paydown		.28,781	.28,781	.29,501	.0	.28,946	.0	.(164)	0	.28,781	0	0	0	0	.802	11/15/2040	1.A			
.313748-UG-1	FHR 3837 DB 4.500% 04/15/41		.09/01/2021	Paydown		.196,210	.196,210	.203,880	.0	.201,479	.0	.(5,269)	0	.196,210	0	0	0	0	.5,162	04/15/2041	1.A			
.313748-X7-1	FANNIE MAE 3870 MG 4.000% 06/15/41		.07/28/2021	Amherst Securities		.5,576,172	5,000,000	.4,993,690	.0	.4,993,190	.0	.(78)	0	.4,993,111	0	.583,061	.583,061	.117,222	06/15/2041	1.A				
.313748-HC-3	FHR 4057 DV 3.500% 04/15/31		.09/01/2021	Paydown		4,222,745	4,222,745	.4,547,369	.0	.4,275,653	.0	.(52,907)	0	.4,222,745	0	0	0	0	.102,274	04/15/2031	1.A			
.313748-WS-1	FHR 4073 HC 3.500% 03/15/35		.09/01/2021	Paydown		.652,651	.652,651	.657,950	.0	.657,950	.0	.(5,299)	0	.652,651	0	0	0	0	.0	03/15/2035	1.A			
.313748-3T-2	FHR 4122 VN 3.500% 09/15/29		.09/16/2021	Bank of America		5,451,984	5,136,000	5,542,667	.0	.5,288,400	.0	.(25,712)	0	.5,262,688	0	.189,296	.189,296	.144,807	09/15/2029	1.A				
.313748-3W-5	FHR 4215 LY 3.500% 04/15/33		.09/01/2021	Paydown		.81,245	.81,245	.80,902	.0	.81,091	.0	.154	0	.81,245	0	0	0	0	.1,896	04/15/2033	1.A			
.313748-JX-8	FREDDIE MAC 4468 UB 3.500% 08/15/44		.09/16/2021	Bank of America		3,541,725	3,455,737	.3,509,733	.0	.3,472,827	.0	.(5,422)	0	.3,467,405	0	.74,320	.74,320	.97,433	08/15/2044	1.A				
.313748-WN-2	FHR 4571 GV 3.000% 06/15/39		.09/14/2021	Wells Fargo Securities		8,001,302	7,743,000	.7,908,144	.0	.7,811,657	.0	.(15,763)	0	.7,795,895	0	.205,407	.205,407	.184,542	06/15/2039	1.A				
.313748-FG-4	FHR 4776 CV 4.000% 08/15/35		.09/01/2021	Paydown		.3,493,913	.3,493,913	.3,542,500	.0	.3,514,308	.0	.(20,395)	0	.3,493,913	0	0	0	0	.0	03/15/2035	1.A			
.313748-FD-7	FREDDIE MAC 4776 DW 4.000% 09/15/44		.09/01/2021	Paydown		.2,07,131	.2,07,131	.2,26,050	.0	.2,19,058	.0	.(11,928)	0	.2,07,131	0	0	0	0	.0	09/15/2044	1.A			
.313748-FR-7	FREDDIE MAC 4776 QV 4.000% 07/15/38		.09/01/2021	Paydown		3,678,003	3,678,003	.3,700,758	.0	.3,700,583	.0	.(30,580)	0	.3,678,003	0	0	0	0	.0	07/15/2038	1.A			
.313748-FD-0	FHR 4792 VB 4.000% 08/15/38		.09/01/2021	Paydown		1,562,509	1,562,509	.1,575,204	.0	.1,565,980	.0	.(3,471)	0	.1,562,509	0	0	0	0	.39,484	08/15/2038	1.A			
				BMO Capital Markets Corp																				
.3137FC-NZ-3	FREDDIE MAC 4744 TH 3.500% 01/15/47		.09/16/2021	Paydown		7,245,680	7,098,715	7,247,067	.0	.7,178,304	.0	.(17,645)	0	.7,160,659	0	.85,022	.85,022	.200,144	01/15/2047	1.A				
.3137FC-NZ-3	FREDDIE MAC 4744 TH 3.500% 01/15/47		.09/01/2021	Paydown		1,445,294	1,445,294	1,475,498	.0	.1,461,498	.0	.(16,204)	0	1,445,294	0	0	0	0	.31,061	01/15/2047	1.A			
.3137FH-HX-7	FHR 4825 AV 4.000% 02/15/37		.09/01/2021	Paydown		335,867	335,867	.340,485	.0	.338,160	.0	.(2,293)	0	.335,867	0	0	0	0	.0	.0	02/15/2037			
.3137FH-DK-6	FREDDIE MAC 4821 BU 4.000% 12/15/44		.09/01/2021	Paydown		4,953,725	4,953,725	5,007,906	.0	.4,972,321	.0	.(18,597)	0	4,953,725	0	0	0	0	.0	.130,888	12/15/2044			
.3137G1-AA-5	3.500% 05/25/45		.09/01/2021	Paydown		.170,300	.170,300	.173,120	.0	.170,468	.0	.(168)	0	.170,300	0	0	0	0	.0	.3,872	05/25/2045			
.3138L4-EQ-2	FANNIE MAE AM3742 3.150% 09/01/25		.07/25/2021	Cantor Fitzgerald		4,998,689	4,752,523	4,451,035	.0	.4,658,614	.0	.9,819	0	.9,819	0	.4,668,434	0	.330,256	.330,256	.95,229	09/01/2025			
.3138L4-EQ-2	FANNIE MAE AM3742 3.150% 09/01/25		.08/02/2021	Paydown		.7,190	.7,190	.6,733	.0	.7,047	.0	.15	0	.7,062	0	.0	.127	.127	.134	09/01/2025				
				Redemption 100,000																				
.3138L4-EQ-2	FANNIE MAE AM3742 3.150% 09/01/25		.07/25/2021			.7,723	.7,723	.7,233	.0	.7,570	.0	.15	0	.15	0	.7,585	0	.0	.138	.138	.12,638	09/01/2025		
.3138L4-J3-8	FANNIE MAE AM3881 3.830% 08/01/25		.08/12/2021	Cantor Fitzgerald		3,046,166	2,770,029	2,728,033	.0	.2,752,960	.0	.1,273	0	.1,273	0	.2,754,232	0	.291,934	.291,934	.67,486	08/01/2025			
.3138L4-J3-8	FANNIE MAE AM3881 3.830% 08/01/25		.08/01/2021	Paydown		.4,116	.4,116	.4,055	.0	.4,091	.0	.0	0	.0	0	.4,093	0	.0	.24	.24	.93	08/01/2025		
				Redemption 100,000																				
.3138L4-J3-8	FANNIE MAE AM3881 3.830% 08/01/25		.07/25/2021			.4,489	.4,489	.4,422	.0	.4,461	.0	.2	0	.2	0	.4,463	0	.0	.26	.26	.8,955	08/01/2025		
.313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31		.09/01/2021	Paydown		.7,043	.7,043	.6,811	.0	.6,974	.0	.69	0	.69	0	.7,043	0	0	0	0	.0	.310	08/25/2031	
.313920-H6-0	FNMA 2002-69 Z 5.500% 10/25/32		.09/01/2021	Paydown		.23,125	.23,125	.22,068	.0	.22,807	.0	.318	0	.318	0	.23,125	0	0	0	0	0	.0	.851	10/25/2032
.313920-KH-1	FHLMC 2445 02 6.500% 05/15/32		.09/01/2021	Paydown		.8,717	.8,717	.8,551	.0	.8,650	.0	.67	0	.67	0	.8,717	0	0	0	0	0	0	.376	05/15/2032
.313920-U4-2	FHLMC 2463 Z 6.000% 06/15/32		.09/15/2021	Paydown		.7,931	.7,																	

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol
											11	12	13	14	15 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)							
.31392U-EE-3	FHLMC 2504 Z 6.000% 09/15/32		.09/01/2021	Paydown		.22,551	.22,551	.21,728	.22,380	.0	.172	.0	.172	.0	.22,551	.0	.0	.0	.0	.835	.09/15/2032	1.A
.31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32		.09/01/2021	Paydown		.7,272	.7,272	.7,144	.7,217	.0	.56	.0	.56	.0	.7,272	.0	.0	.0	.0	.291	.09/15/2032	1.A
.31392U-JU-5	FHLMC 2509 ZQ 5.500% 10/15/32		.09/01/2021	Paydown		.16,410	.16,410	.15,673	.16,219	.0	.191	.0	.191	.0	.16,410	.0	.0	.0	.0	.604	.09/15/2032	1.A
.31393A-VK-0	FNMA 2003-30 HY 5.500% 04/25/33		.09/01/2021	Paydown		.2,824	.2,824	.2,677	.2,779	.0	.45	.0	.45	.0	.2,824	.0	.0	.0	.0	.104	.04/25/2033	1.A
.31393C-LX-9	FNMA 2003-48 GH 5.500% 06/25/33		.09/01/2021	Paydown		.67,073	.67,073	.65,522	.66,438	.0	.635	.0	.635	.0	.67,073	.0	.0	.0	.0	.2,455	.06/25/2033	1.A
.31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		.09/01/2021	Paydown		.24,958	.24,958	.25,102	.24,957	.0	.1	.0	.1	.0	.24,958	.0	.0	.0	.0	.899	.03/15/2033	1.A
.31397S-SJ-4	FANNIE MAE 2011-24 GY 4.500% 04/25/41		.09/25/2021	Paydown		.236,613	.236,613	.245,699	.238,598	.0	-(1,985)	.0	-(1,985)	.0	.236,613	.0	.0	.0	.0	.7,038	.04/25/2041	1.A
.31398N-Y2-4	FANNIE MAE 2010-123 PM 4.000% 07/25/40		.09/25/2021	Paydown		.105,651	.105,651	.100,237	.104,193	.0	.1,458	.0	.1,458	.0	.105,651	.0	.0	.0	.0	.2,813	.07/25/2040	1.A
.31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		.09/01/2021	Paydown		.461,532	.461,532	.487,781	.465,399	.0	-(3,867)	.0	-(3,867)	.0	.461,532	.0	.0	.0	.0	.13,666	.11/15/2039	1.A
.31398Q-UG-0	FREDDIE MAC 3747 PW 4.000% 10/15/39		.09/01/2021	Paydown		.455,997	.455,997	.469,677	.457,501	.0	-(1,503)	.0	-(1,503)	.0	.455,997	.0	.0	.0	.0	.12,639	.10/15/2039	1.A
.31398R-NW-1	FANNIE MAE 2010-50 BP 5.000% 06/25/40		.07/28/2021	Credit Suisse Redemption 100,0000		.6,700,458	.5,882,029	.6,323,769	.6,081,614	.0	-(2,663)	.0	-(2,663)	.0	.6,078,951	.0	.621,507	.621,507	.621,507	.147,868	.06/25/2040	1.A
.31398R-NW-1	FANNIE MAE 2010-59 BP 5.000% 06/25/40		.08/25/2021	Paydown		.303,608	.303,608	.326,409	.313,910	.0	-(198)	.0	-(198)	.0	.313,711	.0	-(10,103)	-(10,103)	-(10,103)	.58,516	.06/25/2040	1.A
.31404J-6-GP-6	FNMA P/T POOL BM2005 4.000% 12/01/47		.09/01/2021	Paydown		.397,041	.397,041	.408,394	.400,368	.0	-(3,327)	.0	-(3,327)	.0	.397,041	.0	.0	.0	.0	.10,493	.12/01/2047	1.A
.314009-U9-A-9	FANNIE MAE POOL CA2376 4.000% 09/01/48		.09/01/2021	Paydown		.444,401	.444,401	.446,346	.446,187	.0	-(1,786)	.0	-(1,786)	.0	.444,401	.0	.0	.0	.0	.11,974	.09/01/2048	1.A
.31418C-XN-9	FANNIE MAE POOL MA3384 4.000% 06/01/48		.09/01/2021	Paydown		.356,795	.356,795	.356,517	.356,481	.0	.314	.0	.314	.0	.356,795	.0	.0	.0	.0	.9,420	.06/01/2048	1.A
.33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		.09/05/2021	Redemption 100,0000		.124,530	.124,530	.126,924	.125,748	.0	-(73)	.0	-(73)	.0	.125,675	.0	-(1,145)	-(1,145)	-(1,145)	.3,044	.08/05/2030	1.B
.35563P-HF-9	Freddie Mac - SCRT 2018-4 MA 3.500% 11/25/57		.09/01/2021	Paydown		.249,223	.249,223	.243,470	.245,586	.0	.3,637	.0	.3,637	.0	.249,223	.0	.0	.0	.0	.5,906	.11/25/2057	1.A
.46637Q-AA-4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1 A 3.000% 01/27/38		.09/01/2021	Paydown		.83,388	.83,388	.85,399	.83,886	.0	-(497)	.0	-(497)	.0	.83,388	.0	.0	.0	.0	.1,635	.01/27/2038	1.A FE
.48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002 8.000% 07/15/28		.07/15/2021	Various		.394,478	.394,478	.394,478	.394,478	.0	.0	.0	.0	.0	.394,478	.0	.0	.0	.0	.31,558	.07/15/2028	1.A
.911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1 7.467% 05/01/32		.09/01/2021	Various		.46,727	.46,727	.46,727	.46,727	.0	.0	.0	.0	.0	.46,727	.0	.0	.0	.0	.2,327	.05/01/2032	1.C
3199999. Subtotal - Bonds - U.S. Special Revenues						109,537,040	105,546,418	108,302,959	106,371,814	0	(334,907)	0	(334,907)	0	106,036,904	0	3,500,139	3,500,139	2,752,450	XXX	XXX	
.00101J-AF-3	ADT CORP 3.500% 07/15/22		.08/28/2021	Call 102,7500 Redemption 100,0000		.2,055,000	.2,000,000	.1,924,323	.1,984,747	.0	.6,395	.0	.6,395	.0	.1,991,142	.0	.8,858	.8,858	.133,361	.07/15/2022	3.C FE	
.001826-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		.09/30/2021	Redemption 100,0000		.42,587	.42,587	.42,587	.42,587	.0	.0	.0	.0	.0	.42,587	.0	.0	.0	.0	.993	.10/31/2038	1.E
.00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		.08/31/2021	Redemption 100,0000		.28,710	.28,710	.28,710	.28,710	.0	.0	.0	.0	.0	.28,710	.0	.0	.0	.0	.648	.03/31/2039	1.C
.00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		.09/30/2021	Redemption 100,0000		.14,420	.14,420	.14,420	.14,420	.0	.0	.0	.0	.0	.14,420	.0	.0	.0	.0	.391	.03/31/2039	1.D
.001848-AA-4	AMZN (Euclid OH) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 07/31/39		.09/30/2021	Redemption 100,0000		.13,583	.13,583	.13,583	.13,583	.0	.0	.0	.0	.0	.13,583	.0	.0	.0	.0	.371	.07/31/2039	1.E
.001919-AA-3	AMZN (Tucson AZ) CTL Pass-Thru CTL - LEASE BACKED NOTES 4.095% 08/31/39		.09/30/2021	Redemption 100,0000		.14,234	.14,234	.14,234	.14,234	.0	.0	.0	.0	.0	.14,234	.0	.0	.0	.0	.389	.08/31/2039	1.E
.00206R-JX-1	AT&T INC 2.300% 06/01/27		.07/15/2021	Wells Fargo Securities		.1,039,540	.1,000,000	.998,520	.998,637	.0	.108	.0	.108	.0	.998,746	.0	.40,794	.40,794	.40,794	.14,567	.06/01/2027	2.B FE
.00206R-MF-6	AT&T INC 144A 2.550% 12/01/33		.09/09/2021	Tax Free Exchange		.2,004,942	.2,000,000	.2,004,980	.2,004,980	.0	.0	.0	.0	.0	.2,004,942	.0	.0	.0	.0	.13,883	.12/01/2033	2.B FE
.00214M-AB-9	ARL SECOND LLC 2014-1A A2 3.970% 06/15/44		.07/15/2021	Paydown		.2,000,000	.2,000,000	.1,998,867	.1,999,552	.0	.448	.0	.448	.0	.2,000,000	.0	.0	.0	.0	.46,317	.06/15/2044	1.F FE
.00228#-AA-0	AV CINGULAR LLC CTL - CINGULAR WIRELESS LLC 7.450% 08/15/21		.07/06/2021	Redemption 100,0000		.1,362,392	.1,362,392	.1,398,711	.1,364,771	.0	-(1,907)	.0	-(1,907)	.0	.1,362,864	.0	-(472)	-(472)	-(472)	.56,329	.08/15/2021	2.B
.004375-AN-1	ACREDITED MORT LOAN TRUST 2003-2 A1 4.980% 10/25/33		.09/01/2021	Paydown		.741,213	.741,213	.559,616	.653,979	.0	.87,234	.0	.87,234	.0	.741,213	.0	.0	.0	.0	.26,274	.10/25/2033	1.D FM
.008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		.09/01/2021	Paydown		.75,477	.75,477	.72,198	.74,064	.0	.21	.0	.21	.0	.74,085	.0	.1,392	.1,392	.1,392	.1,764	.07/25/2043	1.D FM
.00910G-A*-4	AMAZON SAN BERNARDINO CA CTL PASS-THRU TRUST SER A-1A 4.533% 03/10/41		.09/10/2021	Redemption 100,0000		.11,879	.11,879	.11,879	.11,879	.0	.0	.0	.0	.0	.11,879	.0	.0	.0	.0	.359	.03/10/2041	1.F
.02377B-AB-2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/22/29		.09/22/2021	Redemption 100,0000		.71,070	.71,070	.71,070	.71,070	.0	.0	.0	.0	.0	.71,070	.0	.0	.0	.0	.2,559	.09/22/2027	2.A FE
.02377L-AA-2	AMERICAN AIRLINES 2019-1AA PTT 3.150% 08/15/33		.08/15/2021</																			

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11	12	13	14	15										
.024010-AA-7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES	.01/26/2021	Redemption 100.0000			.130,903	.0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.10/31/2021	2.C	
.026609-AC-1	WYETH DEBENTURES 7.250% 03/01/23	.09/16/2021	KeyBanc Capital Markets			16,408,397	.14,925,000	.14,796,685	.14,900,475	0	0	7,657	0	0	7,657	0	14,908,131	0	.1,500,265	.1,500,265	.1,139,171	.03/01/2023	1.F FE	
.026607-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6.65	.09/01/2021	Paydown			.181,620	.181,620	.150,526	.150,526	0	0	.31,093	0	0	.31,093	0	.181,620	0	0	0	.0	.0	.5,409	
.02665W-BF-7	AMERICAN HONDA FINANCE 1.650% 07/12/21	.07/12/2021	Maturity			3,000,000	.3,000,000	.2,971,541	.2,991,814	0	0	.8,186	0	0	.8,186	0	.0	.0	0	0	0	.07/12/2021	1.G FE	
.02665W-CE-9	AMERICAN HONDA FINANCE 3.500% 02/15/28	.07/19/2021	BNP Paribas			.2,263,280	.2,000,000	.1,994,140	.1,995,622	0	0	.302	0	0	.302	0	.1,995,924	0	.267,356	.267,356	.65,333	.02/15/2028	1.G FE	
.02666A-AA-6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% 04/17/45	.09/01/2021	Paydown			.14,536	.14,536	.14,535	.14,519	0	0	.16	0	0	.16	0	.14,536	0	0	0	.340	.04/17/2045	1.A FE	
.026660-J7-9	AMERICAN HONDA FINANCE 144A 3.800% 09/20/21	.09/20/2021	Maturity			2,000,000	.2,000,000	.2,032,620	.2,003,414	0	0	(3,414)	0	0	(3,414)	0	.0	.0	0	0	0	.09/20/2021	1.G FE	
.03065G-AF-7	AMERICREDIT AUTOMOBILE REC 2017-2 C 2.970% 03/20/23	.09/18/2021	Paydown			.1,019,280	.1,019,280	.1,019,063	.1,019,217	0	0	.63	0	0	.63	0	.0	.0	0	0	0	.03/20/2023	1.A FE	
.03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES 2003-11 AF5 4.994% 01/25/34	.09/01/2021	Paydown			.89,974	.89,974	.84,504	.85,812	0	0	.329	0	0	.329	0	.0	.86,141	0	.3,833	.3,833	.3,063	.01/25/2034	1.D FM
.03215P-EQ-8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5 7.300% 02/25/28	.09/01/2021	Paydown			.123,484	.123,484	.114,377	.122,487	0	0	.220	0	0	.220	0	.0	.122,708	0	.776	.776	.6,137	.02/25/2028	1.D FM
.03236T-AB-2	AXIS EQUIPMENT FINANCE REC 2018-1A B 3.590% 04/22/24	.08/20/2021	Paydown			.8,031,995	.8,031,995	.8,031,231	.8,031,829	0	0	.166	0	0	.166	0	.0	.0	.0	0	0	.04/22/2024	1.A FE	
.03789X-AD-0	APPLEBEE'S/IHOP FUNDING LLC 2019-1A A2 4.194% 06/07/49	.09/05/2021	Paydown			.12,500	.12,500	.12,500	.12,500	0	0	0	0	0	0	0	.0	.0	0	0	.393	.06/07/2049	2.B FE	
.038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40	.09/15/2021	Paydown			.145,207	.145,207	.145,185	.145,192	0	0	.16	0	0	.16	0	.0	.0	0	0	.0	.0	.0	
.03837P-AA-5	AQUA FINANCE TRUST 2017-A A 3.720% 11/15/35	.09/15/2021	Paydown			.324,548	.324,548	.324,508	.324,524	0	0	.24	0	0	.24	0	.0	.0	0	0	0	.0	.8,109	
.038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46	.09/17/2021	Paydown			.254,572	.254,572	.254,525	.254,536	0	0	.36	0	0	.36	0	.0	.0	0	0	0	.0	.3,213	
.038779-AB-0	ABBY'S FUNDING LLC 2020-1A A2 3.237% 07/30/50	.07/30/2021	Paydown			.2,500	.2,500	.2,500	.2,500	0	0	0	0	0	0	0	.0	.0	.0	.0	.0	.0	.0	
.042735-BE-9	ARROW ELECTRONICS 4.000% 04/01/25	.07/21/2021	Barclays			.3,263,850	.3,000,000	.3,069,270	.3,039,044	0	0	(5,086)	0	0	(5,086)	0	.0	.0	.0	.0	.0	.0	.0	
.04542B-MS-8	ASSET BACKED FUNDING CERT 2005-A01 A4 4.558% 06/25/35	.08/01/2021	Paydown			.45,345	.45,345	.45,235	.45,209	0	0	(4)	0	0	(4)	0	.0	.45,205	0	.140	.140	.1,235	.06/25/2035	1.D FM
.04621W-AC-4	ASSURED GUARANTY 5.000% 07/01/24	.08/30/2021	Deutsche Bank Securities			.2,791,150	.2,500,000	.2,516,460	.2,506,674	0	0	(1,193)	0	0	(1,193)	0	.0	.2,505,481	0	.285,669	.285,669	.145,833	.07/01/2024	2.B FE
.053611-AG-4	AVERY DENNISON CORP 3.350% 04/15/23	.08/10/2021	Bank of America			.2,070,660	.2,000,000	.1,880,420	.1,966,920	0	0	.8,545	0	0	.8,545	0	.0	.1,975,465	0	.95,195	.95,195	.55,275	.04/15/2023	2.B FE
.05369D-AB-1	BMW US CAPITAL LLC 144A 1.850% 09/15/21	.08/03/2021	J P Morgan & Co			.2,023,750	.2,000,000	.1,999,723	.1,999,801	0	0	.12	0	0	.12	0	.0	.0	.0	.0	0	.0	.0	
.05565E-AL-9	BPHO 2017 CTL Pass-Through Tru CTL 3.540% 05/02/30	.09/15/2021	Maturity			.3,317,000	.3,317,000	.3,285,080	.3,305,875	0	0	.11,125	0	0	.11,125	0	.0	.0	.0	.0	0	.0	.0	
.05590#-AA-9	BXG RECEIVABLES NOTE TRUST 2013-A A 3.010% 11/15/32	.09/15/2021				.47,973	.47,973	.47,973	.47,973	0	0	0	0	0	0	0	.0	.0	0	0	.0	.0		
.05606V-AA-6	BXG RECEIVABLES NOTE TRUST 2015-A A 2.880% 12/04/28	.09/04/2021	Paydown			.38,786	.38,786	.38,778	.38,784	0	0	.2	0	0	.2	0	.0	.0	0	0	0	.0		
.05606X-AA-2	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 09/02/2021	.09/02/2021	Paydown			.93,850	.93,850	.93,843	.93,848	0	0	0	0	0	0	0	.0	.0	.0	.0	.0	.0		
.05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32	.09/02/2021	Paydown			.37,843	.37,843	.37,842	.37,841	0	0	0	0	0	0	0	.0	.0	.0	.0	.0	.0		
.05607B-AB-7	BXG RECEIVABLES NOTE TRUST 2017-A B 3.590% 10/04/32	.09/02/2021	Paydown			.60,922	.60,922	.60,918	.60,919	0	0	0	0	0	0	0	.0	.0	.0	.0	.0	.0		
.05607U-AB-5	BXG RECEIVABLES NOTE TRUST 2018-A B 3.950% 02/02/34	.09/02/2021	Paydown			.95,450	.95,450	.95,435	.95,438	0	0	.12	0	0	.12	0	.0	.0	.0	0	0	.0		
.05607U-AC-3	BXG RECEIVABLES NOTE TRUST 2018-A C 4.440% 02/02/34	.09/02/2021	Paydown			.91,611	.91,611	.91,593	.91,597	0	0	.14	0	0	.14	0	.0	.0	0	0	0	.0		

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

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol	
.05608T-AB-7	BXG RECEIVABLES NOTE TRUST 2020-A B 2.490% 02/28/36		09/28/2021	Paydown			267,583	267,583	267,543	267,544	0	.40	.0	.40	0	.267,583	0	0	0	.4,439	02/28/2036	1.G FE
.05608T-AC-5	BXG RECEIVABLES NOTE TRUST 2020-A C 4.220% 02/28/36		09/28/2021	Paydown			133,791	133,791	133,789	133,788	0	.3	.0	.3	0	133,791	0	0	0	.3,761	02/28/2036	2.B FE
.06051G-HA-0	BANK OF AMERICA 3.946% 01/23/49		07/15/2021	Bank of America			3,497,160	3,000,000	3,000,000	3,000,000	0	.0	.0	.0	0	3,000,000	0	497,160	497,160	.117,065	01/23/2049	1.G FE
.06051G-HD-4	BANK OF AMERICA 3.419% 12/20/28		07/15/2021	US Bancorp			2,190,360	2,000,000	1,942,058	1,945,347	0	.221	.0	.221	0	1,945,347	0	244,792	244,792	.39,698	12/20/2028	1.F FE
.07274E-AG-8	BAYER US FINANCE LLC 144A 3.375% 10/08/24		09/16/2021				3,200,880	3,000,000	2,970,330	2,987,608	0	2,236	.0	2,236	0	2,989,843	0	211,037	211,037	.96,188	10/08/2024	2.B FE
.072863-AE-3	BEAR STERS ASSET BACKED SEC 2004-AC4 A4 11/15/26		08/31/2021	Stifel Nicolaus			6,364,300	6,000,000	6,000,000	6,000,000	0	.0	.0	.0	0	6,000,000	0	364,300	364,300	.126,464	11/15/2026	1.D FE
.073879-ED-6	BEMIS COMPANY INC 4.500% 10/15/21		09/01/2021	Paydown			151,266	151,266	142,616	142,616	0	.0	.0	.0	0	142,616	0	8,651	8,651	.5,900	08/25/2034	1.D FM
.081437-AR-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213%		07/15/2021	Call 100.0000			3,000,000	3,000,000	3,003,375	3,001,575	0	(1,507)	.0	(1,507)	0	3,000,068	0	(68)	(68)	.101,250	10/15/2021	2.B FE
.09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		09/15/2021	Paydown			36,633	36,633	36,632	36,632	0	.1	.0	.1	0	36,633	0	0	0	.971	12/16/2041	1.G FE
.09228Y-AC-6	BLACKROCK DLF IX 2020-1 II 2.500% 07/21/30		08/15/2021	Paydown			15,625	15,625	15,624	15,624	0	.1	.0	.1	0	15,625	0	0	0	.592	12/16/2041	2.C FE
.09261W-AN-4	BOEING CO DEBENTURES 8.750% 08/15/21		07/17/2021	Paydown			27,047	27,047	27,047	27,047	0	.0	.0	.0	0	27,047	0	0	0	.171	07/21/2030	4.B FE
.097023-AD-7	BRISTOL-MYERS SQUIBB 3.900% 02/20/28		08/15/2021	Maturity			9,550,000	9,550,000	10,348,064	9,595,718	0	(45,718)	.0	(45,718)	0	9,550,000	0	0	0	.835,625	08/15/2021	2.C FE
.110122-DE-5	BRITISH AIR 18-1 AA PTT 144A 3.800% 09/20/31		07/15/2021	Wells Fargo Securities			5,746,550	5,000,000	5,018,173	5,017,280	0	(1,276)	.0	(1,276)	0	5,016,004	0	730,546	730,546	.178,208	02/20/2028	1.F FE
.11042T-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 09/20/31		09/20/2021	Redemption 100.0000			91,645	91,645	91,645	91,645	0	.0	.0	.0	0	91,645	0	0	0	.2,612	09/20/2031	1.F FE
.11043X-AA-1	C-BASS LLC 1999-3 A 5.400% 01/01/29 12/15/32		09/15/2021				59,276	59,276	59,276	59,276	0	.0	.0	.0	0	59,276	0	0	0	.1,467	12/15/2032	1.F FE
.124860-CB-1	C-BASS 2002-CB6 MF2 4.442% 01/25/33		09/01/2021	Paydown			2,727	6,576	6,455	5,363	1,123	.41	.0	1,164	0	6,527	0	(3,800)	(3,800)	.306	01/01/2029	5.B FM
.12489W-GE-8	COR INC MT100 PYMT RIGHTS MAST 2012-CA C		09/01/2021				7,612	10,030	6,472	6,472	0	.0	.0	.0	0	6,472	0	1,139	1,139	.277	01/25/2033	1.D FM
.12502Y-AP-8	CGG RECEIVABLES TRUST 2018-1 B 3.090% 07/11/22		09/10/2021	Paydown			107,143	107,143	107,143	107,143	0	.0	.0	.0	0	107,143	0	0	0	.3,393	07/11/2022	1.F FE
.12508V-AC-7	CGG RECEIVABLES TRUST 2018-2 B 3.480% 06/16/25		08/14/2021	Paydown			1,258,408	1,258,408	1,258,291	1,258,355	0	.53	.0	.53	0	1,258,408	0	0	0	.25,507	06/16/2025	1.A FE
.12509K-AC-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 12/15/25		09/14/2021	Paydown			3,302	3,302	3,302	3,302	0	.0	.0	.0	0	3,302	0	0	0	.86	12/15/2025	1.A FE
.12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		09/15/2021	Paydown			1,250	1,250	1,249	1,250	0	.0	.0	.0	0	1,250	0	0	0	.29	02/15/2050	1.E FE
.12563L-AN-7	CLI FUNDING LLC 2020-1A A 2.080% 09/18/45		09/17/2021	Paydown			112,500	112,500	112,448	112,450	0	.50	.0	.50	0	112,500	0	0	0	.1,560	09/18/2045	1.F FE
.12563L-AS-6	CLI FUNDING LLC 2020-3A A 2.070% 10/18/45		09/18/2021	Paydown			107,917	107,917	107,894	107,895	0	.22	.0	.22	0	107,917	0	0	0	.1,479	10/18/2045	1.F FE
.12563L-AT-4	CLI FUNDING LLC 2020-3A B 3.300% 10/18/45		09/18/2021	Paydown			64,750	64,750	64,723	64,724	0	.26	.0	.26	0	64,750	0	0	0	.1,415	10/18/2045	2.B FE
.12591R-AY-6	COMM MORTGAGE TRUST 2014-CORE A-SB 3.595% 02/10/47		09/01/2021	Paydown			129,813	129,813	133,701	130,482	0	(.669)	.0	(.669)	0	129,813	0	0	0	.3,729	02/10/2047	1.D FM
.12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		09/01/2021	Paydown			118,010	118,010	119,969	118,071	0	(23)	.0	(23)	0	118,048	0	(38)	(38)	.2,332	04/25/2043	1.D FM
.12646X-AJ-1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3 A2 3.000% 05/25/43		09/01/2021	Paydown			77,871	77,871	78,875	77,891	0	(11)	.0	(11)	0	77,880	0	(9)	(9)	.1,594	05/25/2043	1.D FM
.126650-CX-6	CVA CORP CTL 4.300% 03/25/28		08/12/2021	Various			8,070,780	7,000,000	6,916,190	6,936,201	0	4,453	.0	4,453	0	6,940,655	0	1,130,125	1,130,125	.258,717	03/25/2028	2.B FE
.12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		09/01/2021	Paydown			102,974	125,870	104,490	115,561	0	199	.0	199	0	115,760	0	(12,786)	(12,786)	.4,969	02/25/2035	1.D FM
.12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		09/01/2021	Paydown			224,320	240,674	217,287	217,287	0	.0	.0	.0	0	217,287	0	7,033	7,033	.8,970	03/25/2035	1.D FM
.12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		09/01/2021	Paydown			1,227	1,180	949	1,116	0	.11	.168	(.157)	0	.959	0	268	268	.48	11/25/2035	1.D FM
.126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		09/01/2021	Paydown			3,691	3,748	3,267	3,496	0	.4	.0	.4	0	3,500	0	191	191	.143	10/25/2035	4.B FM
.126696-CB-8	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		09/01/2021	Paydown			55,930	53,038	41,726	43,340	0	.68	.0	.68	0	43,409	0	12,522	12,522	.2,385	06/25/2035	2.B FM

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

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22				
										11	12	13	14	15											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol				
12701#-AA-1	CRG ISSUER 4.700% 01/10/24		07/10/2021	Paydown		1,823,820	1,823,820	1,823,820	0	0	0	0	0	0	1,823,820	0	0	0	0	0	01/10/2024	1.G PL			
12701#-AB-9	CRG 2018-1 A SENIOR NOTES 5.300% 01/15/24		07/15/2021	Paydown		1,094,292	1,094,292	1,094,292	0	0	0	0	0	0	1,094,292	0	0	0	0	0	01/15/2024	1.G PL			
14040H-BH-7	CAPITAL ONE FINANCIAL CORP 3.920% Perpet.		09/01/2021	Call 100.0000	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	0	01/01/1999	3.B FE			
14855M-AA-6	CASTLELAKE AIRCRAFT SECURITIZA 2019-1A A 3.967% 04/15/39		09/15/2021	Paydown		113,216	113,216	113,216	0	1	0	1	0	0	113,216	0	0	0	0	0	0	3,024	04/15/2039	2.B FE	
161175-AY-0	CHARTER COMM OPT LLC 4.908% 07/23/25		09/27/2021	Morgan Stanley Dean Witter		2,249,740	2,000,000	1,932,138	1,960,368	0	5,839	0	5,839	0	1,966,208	0	0	283,532	283,532	116,156	07/23/2025	2.C FE			
16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49		09/01/2021	Paydown		114,800	114,800	116,091	115,197	0	-(121)	0	-(121)	0	115,076	0	0	-(276)	-(276)	2,584	07/25/2049	1.D FM			
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		09/01/2021	Paydown		3,122	3,122	2,981	2,981	0	0	0	0	0	0	2,981	0	0	141	141	126	09/25/2035	1.D FM		
172973-5F-2	CITICORP MORTGAGE SECURITIES 2006-1 2A1 5.000% 11/25/21		09/01/2021	Paydown		20	20	20	20	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2021	1.D FM		
17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		09/01/2021	Paydown		1,104	1,104	1,098	1,099	0	0	0	0	0	0	1,099	0	0	5	5	45	09/25/2037	1.D FM		
17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.476% 10/25/43		09/01/2021	Paydown		56,549	56,549	55,396	56,251	0	9	0	9	0	0	56,260	0	0	289	289	1,329	10/25/2043	1.D FM		
17323M-AA-3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1 3.500% 06/25/58		09/01/2021	Paydown		106,788	106,788	108,225	107,155	0	-(367)	0	-(367)	0	0	106,788	0	0	0	0	0	0	2,605	06/25/2058	1.D FM
17328B-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2019-IMC1 A1 2.720% 07/25/49		09/01/2021	Paydown		102,215	102,215	102,160	102,100	0	115	0	115	0	0	102,215	0	0	0	0	0	0	1,834	07/25/2049	1.D FM
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		07/25/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	0	0	0	293	04/25/2047	2.B FE
194204-AB-9	COLLEGE AVE STUDENT LOANS 2017-A A2 3.750% 11/26/46		09/25/2021	Paydown		51,914	51,914	51,892	51,901	0	.13	0	.13	0	0	51,914	0	0	0	0	0	0	1,288	11/26/2046	1.F FE
19421U-AB-0	COLLEGE AVE STUDENT LOANS 2019-A A2 3.280% 12/28/48		09/25/2021	Paydown		97,304	97,304	97,269	97,274	0	.31	0	.31	0	0	97,304	0	0	0	0	0	0	2,073	12/28/2048	1.C FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS 2018-A A2 4.130% 12/26/47		09/25/2021	Paydown		111,891	111,891	111,841	111,852	0	.39	0	.39	0	0	111,891	0	0	0	0	0	0	3,077	12/26/2047	1.F FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST 2016-A A1 3.320% 05/25/40		09/25/2021	Paydown		67,244	67,244	67,241	67,242	0	.2	0	.2	0	0	67,244	0	0	0	0	0	0	1,469	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		09/25/2021	Paydown		46,788	46,788	46,776	46,781	0	.7	0	.7	0	0	46,788	0	0	0	0	0	0	838	10/25/2040	1.A FE
20267V-AC-1	COMMONBOND STUDENT LOAN TRUST 2017-AGS B 3.470% 05/25/41		09/25/2021	Paydown		97,017	97,017	97,011	97,013	0	.4	0	.4	0	0	97,017	0	0	0	0	0	0	2,256	05/25/2041	1.B FE
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST 2018-BGS A1 3.560% 09/25/45		09/25/2021	Paydown		125,709	125,709	124,845	125,041	0	.74	0	.74	0	0	125,115	0	0	594	594	2,893	09/25/2045	1.A FE		
20269D-AC-9	COMMONBOND STUDENT LOAN TRUST 2018-AGS B 3.580% 02/25/44		09/25/2021	Paydown		190,071	190,071	189,989	190,023	0	.48	0	.48	0	0	190,071	0	0	0	0	0	0	4,592	02/25/2044	1.B FE
205887-CB-6	CONAGRA BRANDS INC 4.600% 11/01/25		09/16/2021	Bank of America		676,812	600,000	598,992	599,279	0	.97	0	.97	0	0	599,376	0	0	77,436	77,436	24,457	11/01/2025	2.C FE		
21036P-AS-7	CONSTELLATION BRANDS 3.500% 05/09/27		09/21/2021	Conti Mtge Home Equity 1995-4 A9 1.798%		3,312,810	3,000,000	2,821,800	2,866,921	0	13,447	0	13,447	0	0	2,880,368	0	0	432,442	432,442	.91,583	05/09/2027	2.B FE		
21075I-BX-2	CONTI MTGE HOME EQUITY 1996-1 A7 6.521% 03/15/27		09/01/2021	Paydown		4,833	4,833	1,995	1,995	0	0	0	0	0	0	1,995	0	0	2,838	2,838	.61	03/15/2027	1.D FM		
21075I-CJ-2	CONTI MTGE HOME EQUITY 1996-1 A7 6.521% 03/15/27		09/01/2021	Paydown		206	206	.84	.84	0	0	0	0	0	0	.84	0	0	122	122	9	03/15/2027	1.D FM		
225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		09/01/2021	Paydown		19,951	19,951	19,610	19,610	0	0	0	0	0	0	19,610	0	0	341	341	.657	02/25/2035	1.D FM		
22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		09/15/2021	Redemption	100.0000	17,359	17,359	17,359	17,359	0	0	0	0	0	0	17,359	0	0	0	0	0	0	471	05/15/2034	1.G S
233898-AA-9	DAIRYLAND POWER COOPERATIVE 3.420% 03/30/43		09/30/2021	Redemption	100.0000	25,000	25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	0	0	0	641	03/30/2043	1.G
24703N-AB-5	DELL EQUIPMENT FINANCE TRUST 2020-1 A2 2.260% 06/22/44		09/22/2021	Paydown		308,374	308,374	308,338	308,353	0	.21	0	.21	0	0	308,374	0	0	0	0	0	0	4,634	06/22/2022	1.A FE

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
24703T-AA-4	DELL INT LLC / EMC CORP 5.450% 06/15/23		08/11/2021	Goldman Sachs & Co	2,157,620	2,000,000	2,054,241	0	(4,675)	0	(4,675)	0	(4,675)	0	2,049,566	0	108,054	108,054	17,561	06/15/2023	2. FE	
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		07/30/2021	Redemption 100,0000	87,663	87,663	89,520	88,993	0	(97)	0	(97)	0	(97)	0	88,896	0	(1,234)	(1,234)	3,178	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		07/30/2021	Redemption 100,0000	175,326	175,326	177,718	177,136	0	(128)	0	(128)	0	(128)	0	177,008	0	(1,682)	(1,682)	6,794	07/30/2027	2.A FE
249030-AC-1	DENTSPPLY INTERNATIONAL 4.125% 08/15/21		07/02/2021	Call 100,0000	1,000,000	1,000,000	996,530	999,739	0	210	0	210	0	210	0	999,949	0	.51	.51	36,323	08/15/2021	2.B FE
252722-AB-9	DIAMOND RESORTS OWNER TRUST 2019-1A B 3.530% 02/20/32		09/20/2021	Paydown	39,439	39,439	39,433	39,434	0	6	0	6	0	6	0	39,439	0	0	0	.926	02/20/2032	1.F FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		09/20/2021	Paydown	118,318	118,318	118,290	118,295	0	23	0	23	0	23	0	118,318	0	0	0	3,162	02/20/2032	2.B FE
252724-AB-5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.190% 01/21/31		09/20/2021	Paydown	216,596	216,596	216,582	216,583	0	13	0	13	0	13	0	216,596	0	0	0	6,033	01/21/2031	1.F FE
25272X-AA-3	DIAMOND RESORTS OWNER TRUST 2017-1A A 3.270% 10/22/29		09/20/2021	Paydown	47,981	47,981	47,969	47,974	0	7	0	7	0	7	0	47,981	0	0	0	1,047	10/22/2029	1.F FE
25272X-AB-1	DIAMOND RESORTS OWNER TRUST 2017-1A B 4.110% 10/22/29		09/20/2021	Paydown	35,985	35,985	35,980	35,982	0	4	0	4	0	4	0	35,985	0	0	0	.987	10/22/2029	2.B FE
25273C-AC-4	DIAMOND RESORTS OWNER TRUST 2021-1A C 2.700% 11/21/33		09/20/2021	Paydown	263,869	263,869	263,863	0	0	6	0	6	0	6	0	263,869	0	0	0	2,387	11/21/2033	2.B FE
25755T-AK-6	DOMINOS PIZZA MASTER ISSUER 2018-1A A211 4.328% 07/25/48		07/25/2021	Paydown	12,500	12,500	12,500	12,500	0	0	0	0	0	0	0	12,500	0	0	0	406	07/25/2048	2.A FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		07/25/2021	Paydown	12,500	12,500	12,500	12,500	0	0	0	0	0	0	0	12,500	0	0	0	.344	10/25/2049	2.A FE
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST 2017-1 D 3.840% 03/15/23		09/15/2021	Paydown	447,226	447,226	447,211	447,206	0	19	0	19	0	19	0	447,226	0	0	0	11,436	03/15/2023	1.A FE
26208L-AE-8	DRIVEN BRANDS FUNDING, LLC 2019-2A A2 3.981% 10/20/49		07/20/2021	Paydown	8,750	8,750	8,750	8,750	0	0	0	0	0	0	0	8,750	0	0	0	.261	10/20/2049	2.C FE
26208M-AM-3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C 3.990% 01/15/25		09/15/2021	Paydown	846,101	846,101	845,912	846,019	0	82	0	82	0	82	0	846,101	0	0	0	22,407	01/15/2025	1.A FE
26209B-AF-6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C 3.660% 11/15/24		07/15/2021	Paydown	90,599	90,599	90,583	90,594	0	6	0	6	0	6	0	90,599	0	0	0	.1,934	11/15/2024	1.A FE
26209X-AA-9	DRIVEN BRANDS FUNDING, LLC 2020-1A A2 3.786% 07/20/50		07/20/2021	Paydown	2,500	2,500	2,500	2,500	0	0	0	0	0	0	0	2,500	0	0	0	.71	07/20/2050	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		07/20/2021	Paydown	7,500	7,500	7,500	7,500	0	0	0	0	0	0	0	7,500	0	0	0	.146	01/20/2051	2.C FE
26224H-AE-7	DRUG ROYALTY III LP 1 2017-1A A2 3.600% 04/15/27		07/15/2021	Paydown	199,569	199,569	199,536	199,564	0	5	0	5	0	5	0	199,569	0	0	0	.5,388	04/15/2027	2.B FE
26442C-AR-5	DUKE ENERGY CAROLINAS 3.875% 03/15/46		07/16/2021	Bank of America	3,544,050	3,000,000	2,937,480	2,940,814	0	756	0	756	0	756	0	2,941,570	0	602,480	602,480	98,490	03/15/2046	1.F FE
26442R-AD-3	DUKE ENERGY PROGRESS INC 4.150% 12/01/44		07/16/2021	US Bancorp	2,445,200	2,000,000	2,050,360	2,047,170	0	(679)	0	(679)	0	(679)	0	2,046,491	0	398,709	398,709	52,797	12/01/2044	1.F FE
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM 2019-A A 2.540% 03/25/44		08/03/2021	RBC Capital Markets	863,903	845,927	845,753	845,781	0	10	0	10	0	10	0	845,791	0	18,112	18,112	13,131	03/25/2044	1.A FE
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM 2019-A A 2.540% 03/25/44		07/25/2021	Paydown	35,002	35,002	34,995	34,996	0	6	0	6	0	6	0	35,002	0	0	0	.519	03/25/2044	1.A FE
26884T-AD-4	ERAC USA FINANCE COMPANY 144A 4.500% 08/16/21		08/16/2021	Maturity	1,000,000	1,000,000	1,042,150	1,003,933	0	(3,933)	0	(3,933)	0	(3,933)	0	1,000,000	0	0	0	45,000	08/16/2021	2.A FE
27034M-AB-0	Earnest Student Loan Program L 2016-D A2		07/25/2021	Paydown	336,326	336,326	336,220	336,282	0	44	0	44	0	44	0	336,326	0	0	0	.5,336	01/25/2041	1.A FE
28415T-AA-2	ELARA HGV TIMESHARE ISSUER 2014-A A 2.530% 02/25/27		08/25/2021	Paydown	109,761	109,761	109,758	109,760	0	0	0	0	0	0	0	109,761	0	0	0	.1,828	02/25/2027	1.F FE
28415T-AB-0	ELARA HGV TIMESHARE ISSUER 2014-A B 3.020% 02/25/27		08/25/2021	Paydown	109,761	109,761	109,745	109,759	0	2	0	2	0	2	0	109,761	0	0	0	.2,182	02/25/2027	2.B FE
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		09/25/2021	Paydown	104,374	104,374	104,342	104,358	0	16	0	16	0	16	0	104,374	0	0	0	.2,057	03/25/2030	1.F FE
294751-EV-0	EQUITY ONE ABS INC 2004-3 AF5 4.152% 07/25/34		09/01/2021	Paydown	589,544	589,544	565,155	582,362	0	771	0	771	0	771	0	583,134	0	6,411	6,411	16,841	07/25/2034	1.D FM

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43	.....	09/01/2021	Paydown .....		48,578	48,578	48,866	48,542	0	.35	0	.35	0	48,578	0	0	0	0	0	0	0	.741	.03/25/2043	1.D FM
.29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43	.....	09/01/2021	Paydown .....		61,275	61,275	60,670	61,046	0	.229	0	.229	0	61,275	0	0	0	0	0	0	0	.1,303	.06/25/2043	1.D FM
.29978C-AA-8	EverBank Mortgage Loan Trust 2018-1 A1 3.500% 02/25/48	.....	09/01/2021	Paydown .....		229,646	229,646	227,062	228,515	0	1,131	0	1,131	0	229,646	0	0	0	0	0	0	0	.5,242	.02/25/2048	1.D FM
.30166P-AE-1	EXETER AUTOMOBILE RECEIVABLES 2018-3A C 3.710% 06/15/23	.....	08/15/2021	Paydown .....	Redemption 100,0000	1,170,098	1,170,098	1,169,836	1,170,009	0	.89	0	.89	0	1,170,098	0	0	0	0	0	0	0	.26,461	.06/15/2023	1.A FE
.30288*-AA-8	FLNG L1QUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38	.....	09/30/2021	Redemption .....		99,000	99,000	99,000	99,000	0	0	0	0	0	99,000	0	0	0	0	0	0	0	.4,495	.03/31/2038	2.B FE
.3140FX-ED-0	FNMA BF-0131 3.500% 08/01/56	.....	09/01/2021	Paydown .....		279,137	279,137	286,900	286,719	0	(7,582)	0	(7,582)	0	279,137	0	0	0	0	0	0	0	.6,455	.08/01/2056	1.A
.314008-IM-3	FANNIE MAE POOL CA1551 4.000% 04/01/48	.....	09/01/2021	Paydown .....		460,561	460,561	468,332	467,969	0	(7,409)	0	(7,409)	0	460,561	0	0	0	0	0	0	0	.12,110	.04/01/2048	1.A
.33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45	.....	09/01/2021	Paydown .....		39,674	39,674	40,443	39,704	0	(14)	0	(14)	0	39,690	0	(16)	(16)	0	0	0	.909	.03/25/2045	1.D FM	
.33850T-AC-2	FLAGSTAR MORTGAGE TRUST 2018-1 A3 3.500% 03/25/48	.....	09/01/2021	Paydown .....		237,926	237,926	235,807	237,125	0	.801	0	.801	0	237,926	0	0	0	0	0	0	0	.5,524	.03/25/2048	1.D FM
.33851F-AA-5	FLAGSTAR MORTGAGE TRUST 2018-6RR 1A1 4.000% 10/25/48	.....	09/01/2021	Paydown .....		215,800	215,800	213,724	214,692	0	1,108	0	1,108	0	215,800	0	0	0	0	0	0	0	.5,933	.10/25/2048	1.D FM
.33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50	.....	09/01/2021	Paydown .....	Redemption 100,0000	223,033	223,033	229,305	228,886	0	(5,854)	0	(5,854)	0	223,033	0	0	0	0	0	0	0	.4,400	.08/25/2050	1.D FM
.33972P-AA-7	FLNG L1QUEFACTION 2 LLC 144A 4.125% 03/31/38	.....	09/30/2021	Paydown .....		35,600	35,600	35,600	35,600	0	0	0	0	0	35,600	0	0	0	0	0	0	0	.1,469	.03/31/2038	2.B FE
.35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33	.....	09/15/2021	Paydown .....		261,738	261,738	261,700	261,721	0	.17	0	.17	0	261,738	0	0	0	0	0	0	0	.5,766	.07/15/2033	1.B FE
.35105D-AD-3	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 B 3.530% 04/17/23	.....	07/15/2021	Paydown .....		268,053	268,053	267,979	268,035	0	.18	0	.18	0	268,053	0	0	0	0	0	0	0	.5,520	.04/17/2023	1.A FE
.35105D-AD-7	FOURSIGHT CAPITAL AUTOMOBILE 2018-1 C 3.680% 08/15/23	.....	09/15/2021	Paydown .....		690,939	690,939	690,743	690,869	0	.69	0	.69	0	690,939	0	0	0	0	0	0	0	.17,374	.08/15/2023	1.B FE
.361448-AN-3	GATX CAPITAL CORPORATION SENIOR NOTE 4.750% 06/15/22	.....	08/11/2021	US Bancorp .....		3,100,380	3,000,000	2,987,640	2,997,822	0	.904	0	.904	0	2,998,726	0	.101,654	.101,654	.94,208	.06/15/2022	2.B FE				
.36157R-D7-7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/25/29	.....	09/01/2021	Paydown .....		34,481	34,481	34,739	34,479	0	(9)	0	(9)	0	34,470	0	.10	.10	.10	.1,373	.04/25/2029	1.D FM			
.36157R-D9-3	GE CAPITAL MTG 1999-HE 1M 6.705% 04/25/29	.....	09/01/2021	Paydown .....		7,847	8,013	7,580	7,232	556	.18	0	.574	0	7,806	0	.41	.41	.232	.04/25/2029	6. FM				
.36198E-AD-7	GS MORTGAGE SECURITIES TRUST 2013-GC13 A4 3.87% 07/10/46	.....	09/07/2021	Bank of America .....		2,603,711	2,500,000	2,524,917	2,505,146	0	(2,158)	0	(2,158)	0	2,502,988	0	.100,723	.100,723	.66,667	.07/10/2046	1.D FM				
.36198F-AD-4	GS MORTGAGE SECURITIES TRUST 2013-GC14 A4 3.955% 08/10/46	.....	07/01/2021	Paydown .....		88,412	88,412	89,293	88,597	0	(185)	0	(185)	0	88,412	0	0	0	0	0	0	0	.2,131	.08/10/2046	1.D FM
.36242D-RF-2	GLS AUTO RECEIVABLES TRUST 2018-2A B 3.710% 11/25/21	.....	09/01/2021	Paydown .....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	0	0	0	.11/25/2021	1.D FM	
.36249E-AC-8	GLS AUTO RECEIVABLES TRUST 2018-1A C 3.500% 03/15/23	.....	08/15/2021	Paydown .....		328,829	328,829	328,768	328,807	0	.22	0	.22	0	328,829	0	0	0	0	0	0	0	.7,494	.03/15/2023	1.A FE
.36253U-AD-3	GLS AUTO RECEIVABLES TRUST 2017-1A B 3.780% 07/15/22	.....	07/15/2021	Paydown .....		6,352	6,352	6,351	6,352	0	0	0	0	0	6,352	0	0	0	0	0	0	0	.130	.07/15/2022	1.A FE
.36255X-AB-9	GLS AUTO RECEIVABLES TRUST 2018-3A B 3.780% 08/15/23	.....	09/15/2021	Paydown .....		827,985	827,985	827,904	827,945	0	.40	0	.40	0	827,985	0	0	0	0	0	0	0	.20,742	.08/15/2023	1.A FE
.36256B-AC-4	GS MORTGAGE BACKED SECURITIES 2018-RPL1 A1A 3.750% 10/25/57	.....	09/01/2021	Paydown .....		435,589	435,589	429,499	431,579	0	.4,009	0	.4,009	0	435,589	0	0	0	0	0	0	0	.10,985	.10/25/2057	1.D FM
.36257N-AB-9	GLS AUTO RECEIVABLES TRUST 2019-2A B 3.320% 03/15/24	.....	09/15/2021	Paydown .....		1,041,013	1,041,013	1,040,810	1,040,913	0	.100	0	.100	0	1,041,013	0	0	0	0	0	0	0	.23,114	.03/15/2024	1.B FE
.36258F-AA-7	GS MORTGAGE BACKED SECURITIES 2020-PJ1 A1 3.500% 05/01/50	.....	09/01/2021	Paydown .....		252,281	252,281	257,208	254,860	0	(2,579)	0	(2,579)	0	252,281	0	0	0	0	0	0	0	.5,901	.05/01/2050	1.D FM
.36259V-AB-9	GS MORTGAGE BACKED SECURITIES 2020-PJ4 A2 3.000% 01/25/51	.....	09/01/2021	Paydown .....		206,730	206,730	213,029	212,685	0	(5,955)	0	(5,955)	0	206,730	0	0	0	0	0	0	0	.4,267	.01/25/2051	1.D FM

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## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
36261M-AB-5	GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A2 2.500% 06/25/51		09/01/2021	Paydown		178,140	178,140	185,571	0	(7,432)	0	(7,432)	0	178,140	0	0	0	0	2,571	06/25/2051	1.A FE	
370334-CG-7	GENERAL MILLS INC 4.200% 04/17/28		07/19/2021	Barclays		3,486,540	3,000,000	2,993,940	2,995,341	0	305	0	305	0	2,995,645	0	490,895	490,895	95,900	04/17/2028	2.B FE	
37959P-AA-5	GLOBAL SC FINANCE SRL 2020-1A A 2.170% 10/17/40		09/01/2021	Paydown		245,073	245,073	245,061	245,051	0	.22	0	.22	0	245,073	0	0	0	0	3,652	10/17/2040	1.F FE
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		09/17/2021	Paydown		87,272	87,272	87,239	87,240	0	.32	0	.32	0	87,272	0	0	0	0	1,318	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL 2020-2A B 3.320% 11/19/40		09/17/2021	Paydown		29,092	29,092	29,084	29,085	0	.8	0	.8	0	29,092	0	0	0	0	645	11/19/2040	2.A FE
38081L-AA-7	GOLD KEY RESORTS 2014-A A 3.220% 03/17/31		09/15/2021	Paydown		97,655	97,655	97,652	97,652	0	.4	0	.4	0	97,655	0	0	0	0	2,100	03/17/2031	1.F FE
38081E-AA-9	GOLDEN BEAR 2016-1A A 3.750% 09/20/47		09/20/2021	Paydown		303,306	303,306	303,306	303,306	0	0	0	0	0	303,306	0	0	0	0	11,374	09/20/2047	1.A FE
38148Y-AA-6	GOLDMAN SACHS GROUP INC 4.017% 10/31/38		07/14/2021	Paydown		2,345,800	2,000,000	2,383,200	0	0	(9,493)	0	(9,493)	0	2,373,707	0	(27,907)	(27,907)	57,131	10/31/2038	2.A FE	
38217K-AA-2	Goodgreen Trust 2016-1A A 3.230% 10/15/52		09/15/2021	Paydown	Redemption 100,0000	124,376	124,376	124,314	124,326	0	.3	0	.3	0	124,329	0	.48	.48	2,077	10/15/2052	1.A FE	
39121J-AA*-1	GREAT RIVER ENERGY 2009B 5.810% 07/01/21		07/01/2021	Redemption	100,0000	651,163	651,163	651,163	651,163	0	0	0	0	0	651,163	0	0	0	0	37,833	07/01/2021	1.G
39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38		07/01/2021	Redemption	100,0000	457,448	457,448	414,311	435,055	0	1,449	0	1,449	0	436,504	0	20,945	20,945	28,609	07/01/2038	1.G FE	
40439H-AB-5	HIN TIMESHARE TRUST 2020-A B 2.230% 10/09/39		09/09/2021	Paydown		298,126	298,126	298,050	298,052	0	.74	0	.74	0	298,126	0	0	0	0	4,408	10/09/2039	1.F FE
40439H-AC-3	HIN TIMESHARE TRUST 2020-A C 3.420% 10/09/39		09/09/2021	Paydown		159,001	159,001	158,980	158,981	0	.20	0	.20	0	159,001	0	0	0	0	3,605	10/09/2039	2.B FE
411707-AH-5	CKE RESTAURANTS HOLDINGS INC 2020-1A A2 3.981% 12/20/50		09/20/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	297	12/20/2050	2.B FE
416515-BD-5	HARTFORD FINL SVCS GRP 4.400% 03/15/48		07/19/2021	Wells Fargo Securities		5,083,240	4,000,000	3,945,680	3,948,281	0	.545	0	.545	0	3,948,286	0	1,134,414	1,134,414	149,600	03/15/2048	2.A FE	
42710V-AA-2	HERCULES CAPITAL FUNDING TRUST 2018-1A A 4.605% 11/22/27		08/20/2021	Paydown		94,617	94,617	94,615	94,612	0	.5	0	.5	0	94,617	0	0	0	0	2,904	11/22/2027	1.F FE
42711A-AA-7	HERCULES CAPITAL FUNDING TRUST 2019-1A A 4.703% 02/20/28		09/20/2021	Paydown		226,764	226,764	226,759	226,754	0	.10	0	.10	0	226,764	0	0	0	0	7,454	02/20/2028	1.F FE
42770L-AA-1	HERO FUNDING TRUST 2015-1A A 3.840% 09/20/40		09/20/2021	Paydown		107,057	107,057	107,009	107,017	0	.5	0	.5	0	107,023	0	.35	.35	3,449	09/20/2040	1.A FE	
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		09/20/2021	Paydown		157,023	157,023	156,916	156,942	0	.81	0	.81	0	157,023	0	0	0	0	6,265	09/21/2040	1.A FE
43284B-AB-8	HILTON GRAND VACATIONS TRUST 2018-AA B 3.700% 02/25/32		09/25/2021	Paydown		112,846	112,846	112,820	112,828	0	.19	0	.19	0	112,846	0	0	0	0	2,804	02/25/2032	1.F FE
43284B-AC-6	HILTON GRAND VACATIONS TRUST 2018-AA C 4.000% 02/25/32		09/25/2021	Paydown		112,846	112,846	112,835	112,837	0	.9	0	.9	0	112,846	0	0	0	0	3,032	02/25/2032	2.B FE
44040H-AA-0	HORIZON AIRCRAFT FINANCE I LTD 2019-1 A 3.721% 07/15/39		07/15/2021	Paydown		52,343	52,343	52,343	52,342	0	0	0	0	0	52,342	0	1	1	1,136	07/15/2039	1.G FE	
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.423% 11/15/39		07/15/2021	Paydown		43,831	43,831	43,830	43,830	0	.1	0	.1	0	43,831	0	0	0	0	876	11/15/2039	1.G FE
44644A-AE-7	HUNTINGTON NATIONAL BANK 3.550% 10/06/23		08/09/2021	Bank of America	Redemption 100,0000	5,316,100	5,000,000	4,989,000	4,993,741	0	1,326	0	1,326	0	4,995,067	0	321,033	321,033	150,382	10/06/2023	1.G FE	
44919*-AC-2	I 595 EXPRESS LLC SR SECURED NOTES DUE 2031 3.310% 12/31/31		09/30/2021			46,570	46,570	46,570	46,570	0	0	0	0	0	46,570	0	0	0	0	1,156	12/31/2031	1.F PL
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6 7.520% 08/20/28		09/01/2021	Paydown		12,745	12,745	12,742	12,709	0	(.1)	0	(.1)	0	12,708	0	.37	.37	680	08/20/2028	1.D FM	
45254N-FL-6	IMPAC CMB TRUST 2003-9F A1 1.086% 07/25/33		09/27/2021	Paydown		11,691	11,691	10,054	11,334	0	.53	0	.53	0	11,387	0	304	304	.88	07/25/2033	1.D FM	
45254T-PL-2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5 4.595% 08/25/34		09/01/2021	Paydown		247,995	247,995	228,899	228,899	0	0	0	0	0	228,899	0	19,096	19,096	7,358	08/25/2034	1.D FM	
45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.595% 08/25/34		09/01/2021	Paydown		1,230	1,230	1,209	1,217	0	.1	0	.1	0	1,219	0	.11	.11	.38	08/25/2034	1.D FM	
457187-AB-8	INGREDION INC 3.200% 10/01/26		07/08/2021	Various		2,974,065	2,725,000	2,584,034	2,618,056	0	8,708	0	8,708	0	2,626,765	0	347,300	347,300	68,064	10/01/2026	2.B FE	

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.45780K-AD-8	InSite Issuer LLC 2016-1A A 2.883% 11/15/46		01/15/2021	Paydown .....		.413,179	.0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/15/2046	1.F FE		
.45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		09/15/2021	Paydown .....	Morgan Stanley Dean Witter	.34,168	.34,168	.34,150	0	0	.19	0	.19	0	.34,168	0	0	0	0	0	0	0	.407	.02/15/2054	1.F FE
.458140-BQ-2	INTEL CORP 3.750% 03/25/27		07/16/2021			.1,130,350	.1,000,000	.998,050	.998,241	0	.139	0	.139	0	.998,379	0	.131,971	.131,971	.30,729	.03/25/2027	1.E FE				
.46591D-AC-3	JP MORGAN MORTGAGE TRUST 2019-INV1 A3 4.000% 10/25/49		09/01/2021	Paydown .....		.80,407	.80,407	.82,058	.80,904	0	-(.148)	0	-(.148)	0	.80,756	0	-(.349)	-(.349)	.2,080	.10/25/2049	1.D FM				
.46591X-AC-9	JP MORGAN MORTGAGE TRUST 2020-7 A3 3.000% 01/25/51		09/01/2021	Paydown .....		.308,225	.308,225	.317,568	.317,016	0	-(8,791)	0	-(8,791)	0	.308,225	0	0	0	.6,122	.01/25/2051	1.D FM				
.46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		09/01/2021	Paydown .....		.313,762	.313,762	.326,509	0	0	-(12,747)	0	-(12,747)	0	.313,762	0	0	0	.4,671	.06/25/2051	1.A FE				
.465964-AC-8	JP MORGAN MORTGAGE TRUST 2018-LTV1 A3 4.500% 04/25/49		09/01/2021	Paydown .....		.440,708	.440,708	.444,495	.440,418	0	-(.382)	0	-(.382)	0	.440,036	0	.671	.671	.12,066	.04/25/2049	1.D FM				
.46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		09/15/2021	Paydown .....		.25,385	.25,385	.25,380	.25,382	0	.3	0	.3	0	.25,385	0	0	0	.633	.12/15/2048	1.A FE				
.46618L-AA-8	HENDERSON RECEIVABLES LLC 2015-1A A 3.260% 09/15/72		09/15/2021	Paydown .....		.44,755	.44,755	.44,726	.44,731	0	.24	0	.24	0	.44,755	0	0	0	.972	.09/15/2072	1.A FE				
.46639G-AL-0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000% 03/01/43		09/01/2021	Paydown .....		.28,236	.28,236	.28,881	.28,318	0	-(.18)	0	-(.18)	0	.28,310	0	-(.74)	-(.74)	.557	.03/01/2043	1.D FM				
.46640B-AC-8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.500% 05/25/43		09/01/2021	Paydown .....		.25,481	.25,481	.25,035	.25,371	0	.4	0	.4	0	.25,375	0	.106	.106	.560	.05/25/2043	1.D FM				
.46640L-AD-4	JPMIB COMM MORTG SEC TRUST 2013-C14 A4 4.133% 08/15/46		07/01/2021	Paydown .....		.95,423	.95,423	.98,285	.96,152	0	-(.729)	0	-(.729)	0	.95,423	0	0	0	.4,167	.08/15/2046	1.D FM				
.46640N-AD-0	JPMIB COMMERCIAL MRTG SEC 2013-C15 A4 4.096% 11/15/45		07/01/2021	Paydown .....		.7,449	.7,449	.7,575	.7,481	0	-(.8)	0	-(.8)	0	.7,473	0	-(.24)	-(.24)	.251	.11/15/2045	1.D FM				
.46641A-AA-3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4.000% 08/26/36		09/01/2021	Paydown .....		.46,323	.46,323	.47,018	.46,451	0	-(.3)	0	-(.3)	0	.46,448	0	-(.125)	-(.125)	.1,195	.08/26/2036	1.A FE				
.46641X-AA-3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4.000% 11/27/38		09/01/2021	Paydown .....		.39,296	.39,296	.40,966	.39,663	0	-(.367)	0	-(.367)	0	.39,296	0	0	0	.1,074	.11/27/2038	1.A FE				
.46641Y-AJ-2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.500% 06/25/29		09/01/2021	Paydown .....		.70,155	.70,155	.72,851	.70,903	0	-(.58)	0	-(.58)	0	.70,844	0	-(.690)	-(.690)	.1,602	.06/25/2029	1.D FM				
.46647S-AE-0	JP MORGAN MORTGAGE TRUST 2017-3 1A3 3.500% 08/25/47		09/01/2021	Paydown .....		.91,122	.91,122	.93,023	.91,402	0	-(.29)	0	-(.29)	0	.91,373	0	-(.250)	-(.250)	.2,052	.08/25/2047	1.D FM				
.46648H-AN-3	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 05/25/47		09/01/2021	Paydown .....		.194,146	.194,146	.195,556	.194,257	0	-(.15)	0	-(.15)	0	.194,243	0	-(.97)	-(.97)	.4,520	.05/25/2047	1.D FM				
.46648R-AC-5	JP MORGAN MORTGAGE TRUST 2018-1 A3 3.500% 06/25/48		09/01/2021	Paydown .....		.86,055	.86,055	.86,337	.85,949	0	-(.20)	0	-(.20)	0	.85,929	0	.126	.126	.1,916	.06/25/2048	1.D FM				
.46649Y-AC-9	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 02/25/49		09/01/2021	Paydown .....		.75,940	.75,940	.75,370	.75,652	0	.13	0	.13	0	.75,666	0	.274	.274	.1,890	.02/25/2049	1.D FM				
.46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 4.000% 06/25/49		09/01/2021	Paydown .....		.93,043	.93,043	.93,378	.92,941	0	-(.45)	0	-(.45)	0	.92,896	0	.147	.147	.2,325	.06/25/2049	1.D FM				
.46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-1 A 3.967% 04/15/44		09/01/2021	Paydown .....		.122,178	.122,178	.124,087	.122,673	0	-(.242)	0	-(.242)	0	.122,431	0	-(.253)	-(.253)	.2,715	.12/25/2049	1.D FM				
.46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		09/15/2021	Paydown .....	Redemption 100,0000	.67,642	.67,642	.67,642	.67,642	0	.1	0	.1	0	.67,642	0	0	0	.1,796	.04/15/2044	2.A FE				
.47715*-AA-5			09/05/2021	Wells Fargo Securities .....		.554,210	.554,210	.554,210	.554,210	0	0	0	0	0	.554,210	0	0	0	.24,496	.03/05/2023	1.E FE				
.49271V-AF-7	KEURIG DR PEPPER INC 4.597% 05/25/28		09/21/2021	Wells Fargo Securities .....	Morgan Stanley Dean Witter	.9,376,240	.8,000,000	.8,603,610	.8,509,244	0	-(.46,055)	0	-(.46,055)	0	.8,463,189	0	.913,051	.913,051	.304,424	.05/25/2028	2.B FE				
.49456B-AP-6	KINDER MORGAN INC 4.300% 03/01/28		07/19/2021	Witter .....	Citi Global Markets Inc.	.3,464,107	.3,000,000	.2,988,660	.2,991,400	0	.569	0	.569	0	.2,991,969	0	.472,138	.472,138	.114,667	.03/01/2028	2.B FE				
.501044-CQ-2	KROGER CO 3.400% 04/15/22		08/11/2021			.1,013,050	.1,000,000	.969,980	.994,716	0	.2,492	0	.2,492	0	.997,207	0	.15,843	.15,843	.28,144	.04/15/2022	2.A FE				
.50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		09/15/2021	Paydown .....		.39,239	.39,239	.38,478	.38,734	0	.506	0	.506	0	.39,239	0	0	0	.1,090	.01/15/2042	2.A FE				

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.521615-AA-2	LEA POWER PARTNERS LLC 144A 6.59% 06/15/33		09/15/2021	Redemption 100,000			9,127	9,127	9,127	0	0	0	0	0	9,127	0	0	0	0	.451	06/15/2033	3.A FE	
.53079E-BE-3	LIBERTY MUTUAL GROUP 144A 4.25% 06/15/23		08/26/2021	Various	5,319,250	5,000,000	5,173,810	5,058,552	0	0	(15,279)	0	0	0	0	5,043,273	275,977	275,977	150,521	06/15/2023	2.B FE		
.534187-BG-3	LINCOLN NATIONAL CORP 4.35% 03/01/48		07/16/2021	Wells Fargo Securities	3,613,440	3,000,000	2,998,920	2,999,050	0	0	10	0	0	0	0	2,999,061	614,379	614,379	115,638	03/01/2048	2.A FE		
.53688T-AA-2	4.000% 10/30/27		07/29/2021		93,192	93,192	93,192	93,192	0	0	0	0	0	0	93,192	0	0	0	0	2,856	04/29/2022	1.G FE	
.543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980%		09/15/2021	Paydown	.37,370	.37,370	.37,368	.37,369	0	2	0	2	0	0	.37,370	0	0	0	0	.755	01/15/2045	1.F FE	
.55336V-AR-1	MPLX LP 4.000% 03/15/28		07/19/2021	Goldman Sachs & Co	5,628,000	5,000,000	4,972,390	4,979,392	0	1,370	0	1,370	0	0	4,980,763	647,237	647,237	170,000	03/15/2028	2.B FE			
.553894-AA-4	MVW OWNER TRUST 2016-1A A 2.250% 12/20/33		09/20/2021	Paydown	43,791	43,786	43,789	43,789	0	3	0	3	0	0	43,791	0	0	0	0	661	12/20/2033	1.F FE	
.553896-AB-7	MVW OWNER TRUST 2017-1A B 2.750% 12/20/34		09/20/2021	Paydown	.51,842	.51,842	.51,840	.51,840	0	2	0	2	0	0	.51,842	0	0	0	0	.948	12/20/2034	1.F FE	
.553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34		09/20/2021	Paydown	103,683	103,683	103,656	103,667	0	16	0	16	0	0	103,683	0	0	0	0	2,061	12/20/2034	2.B FE	
.55400E-AB-5	MVWOT 2020-1A B 2.730% 10/20/37		09/20/2021	Paydown	142,921	142,921	142,901	142,902	0	19	0	19	0	0	142,921	0	0	0	0	2,603	10/20/2037	1.F FE	
.55400E-AC-3	MVWOT 2020-1A C 4.210% 10/20/37		09/20/2021	Paydown	137,689	137,689	137,677	137,677	0	12	0	12	0	0	137,689	0	0	0	0	3,867	10/20/2037	2.B FE	
MAPLEAF MIDSTREAM INVESTMENT SENIOR NOTE				Redemption 100,000																			
.56540#-AA-3	4.560% 09/30/25		07/05/2021		204,100	204,100	204,100	204,100	0	0	0	0	0	0	204,100	0	0	0	0	.9,307	07/05/2025	3.A PL	
.579780-AH-0	MCCORMICK & CO 3.300% 07/15/21		07/15/2021	Maturity	1,000,000	1,000,000	996,460	999,773	0	227	0	227	0	0	1,000,000	0	0	0	0	9,000	07/15/2021	2.B FE	
.590480-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		07/15/2021		144,310	144,310	144,310	144,310	0	0	0	0	0	0	144,310	0	0	0	0	.6,855	01/15/2028	1.G PL	
.59531#-AB-6	MID-AMERICA APARTMENTS SERIES B 5.400%		07/29/2021	Maturity	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	0	147,600	07/29/2021	2.A FE	
.59549W-AA-1	17/15/38		09/15/2021	Paydown	.138,726	.138,726	.135,082	.138,199	0	527	0	527	0	0	.138,726	0	0	0	0	.4,513	07/15/2038	2.A FE	
.59560U-AA-9	MID-STATE TRUST 2004-1 A 6.005% 08/15/37		09/01/2021	Paydown	.38,586	.38,586	.39,484	.38,923	0	(337)	0	(337)	0	0	.38,586	0	0	0	0	1,550	08/15/2037	1.B FE	
.59560U-AC-1	MID-STATE TRUST 2010-1 M 5.250% 12/15/45		08/01/2021	Paydown	.338,556	.338,556	.338,321	.338,219	0	337	0	337	0	0	.338,556	0	0	0	0	12,256	12/15/2045	1.D FM	
.595620-AS-4	MIDAMERICAN ENERGY CO 3.650% 08/01/48		07/16/2021	Morgan Stanley Dean Witter	5,832,108	5,000,000	4,956,350	4,958,743	0	481	0	481	0	0	4,959,224	0	0	0	0	872,884	08/01/2048	1.E FE	
.59748T-AB-5	03/15/25		09/15/2021	Redemption 100,000	186,852	186,852	186,852	186,852	0	0	0	0	0	0	186,852	0	0	0	0	9,810	03/15/2025	3.C FE	
.59980C-AF-0	MILL CITY MORTGAGE TRUST 2017-3 M2 3.250%		02/25/58																	72	02/25/2058	1.D FM	
.61744Y-AP-3	MORGAN STANLEY 3.772% 01/24/29		09/01/2021	Paydown	3,426	3,426	3,343	3,381	0	45	0	45	0	0	3,426	0	0	0	0	0	01/24/2029	1.G FE	
.61762T-AE-6	MORGAN STANLEY BAML TRUST 2013-C11 A4		07/15/2021	Morgan Stanley Dean Witter	3,362,675	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	362,675	362,675	111,588	01/24/2029	1.G FE		
.61762T-AB-7	4.297% 08/15/46		09/07/2021	J P Morgan & Co	4,717,969	4,500,000	4,633,376	4,533,120	0	(11,044)	0	(11,044)	0	0	4,522,076	0	195,893	195,893	130,491	08/15/2046	1.D FM		
.62848B-AB-7	MVW OWNER TRUST 2018-1A B 3.600% 01/21/36		09/20/2021	Paydown	.107,672	.107,672	.107,655	.107,661	0	12	0	12	0	0	.107,672	0	0	0	0	.2,570	01/21/2036	1.F FE	
.62946A-AA-2	NP SPE II LLC 2016-1A A1 4.164% 04/20/46		09/20/2021	Paydown	.95,990	.95,990	.95,990	.95,990	0	0	0	0	0	0	.95,990	0	0	0	0	.2,672	04/20/2046	1.F FE	
.629682-AA-3	12/28/49		09/28/2021	Paydown	3,750	3,750	3,750	3,750	0	0	0	0	0	0	3,750	0	0	0	0	.84	12/28/2049	1.F FE	
.637432-MQ-5	NATIONAL RURAL UTILITIES COOP 3.050%		08/04/2021	J P Morgan & Co	1,007,060	1,000,000	971,470	995,577	0	2,333	0	2,333	0	0	997,909	0	9,151	9,151	29,738	02/15/2022	1.E FE		
.637432-MV-4	11/15/23		08/04/2021	Barclays	2,119,840	2,000,000	1,998,460	1,999,510	0	.98	0	.98	0	0	1,999,608	0	120,232	120,232	49,300	11/15/2023	1.E FE		
.63939N-AB-1	NAVIENT STUDENT LOAN TRUST 2016-AA A2A		09/15/2021	Paydown	.55,700	.55,700	.55,674	.55,687	0	13	0	13	0	0	.55,700	0	0	0	0	1,457	12/15/2045	1.A FE	
.64362V-ED-9	3.910% 12/15/45		09/01/2021	Paydown	.130,049	.130,049	.122,098	.129,009	0	(706)	0	(706)	0	0	.128,303	0	1,746	1,746	4,378	11/25/2033	1.D FM		
.655844-BY-3	NORFOLK SOUTHERN CORP 4.150% 02/28/48		07/16/2021	Wells Fargo Securities	5,979,850	5,000,000	4,977,050	4,977,154	0	230	0	230	0	0	4,977,383	0	1,002,467	1,002,467	185,597	02/28/2048	2.A FE		
.66775V-AB-1	NORTHWEST PIPELINE LLC 4.000% 04/01/27		07/19/2021	Barclays	3,372,480	3,000,000	2,932,064	2,950,604	0	3,845	0	3,845	0	0	2,954,449	0	418,031	418,031	96,667	04/01/2027	2.A FE		
.67400A-AC-6	10/25/45		09/01/2021	Paydown	208,306	208,306	209,250	208,163	0	(25)	0	(25)	0	0	208,138	0	168	168	4,947	10/25/2045	1.D FM		
.680223-AJ-3	OLD REPUBLIC INTL CORP 4.875% 10/01/24		08/26/2021	KeyBanc Capital Markets	2,781,375	2,500,000	2,712,000	2,604,048	0	(17,764)	0	(17,764)	0	0	2,586,284	0	195,091	195,091	111,380	10/01/2024	2.B FE		
.682680-AS-2	ONEOK INC 4.000% 07/13/27		07/19/2021	Wells Fargo Securities	2,226,960	2,000,000	1,969,840	1,977,805	0	1,658	0	1,658	0	0	1,979,4								

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

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative Symbol	
.684181-AA-8	ORANGE COGEN FUNDING CORP 144A 8.175%		03/15/22	Redemption 100.0000			203,700	203,700	203,700	0	0	0	0	0	203,700	0	0	0	12,489	03/15/2022	2.A FE	
.68504T-AA-2	ORANGE LAKE TIMESHARE TRUST 2015-AA A 2.880% 09/08/27		09/08/2021	Paydown			66,786	66,786	66,775	66,782	0	0	0	0	66,782	0	4	4	1,276	09/08/2027	1.F FE	
.68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		09/09/2021	Paydown			99,994	99,994	99,981	99,982	0	12	0	12	99,994	0	0	0	2,244	04/09/2038	1.F FE	
.68504W-AB-3	ORANGE LAKE TIMESHARE TRUST 2018-A B 3.350% 07/08/30		09/08/2021	Paydown			150,877	150,877	150,875	150,873	0	4	0	4	0	150,877	0	0	0	3,378	07/08/2030	1.F FE
.68504W-AC-1	ORANGE LAKE TIMESHARE TRUST 2018-A C 3.740% 07/08/30		09/08/2021	Paydown			129,321	129,321	129,303	129,308	0	13	0	13	0	129,321	0	0	0	3,232	07/08/2030	2.C FE
.68784A-AE-6	OSCAR US FUNDING TRUST 2017-2A A4 2.760% 12/10/24		09/10/2021	Paydown			352,103	352,103	352,011	352,071	0	32	0	32	0	352,103	0	0	0	6,507	12/10/2024	1.A FE
.69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.45% 02/15/27		09/15/2021	Paydown			159,939	159,939	159,939	159,939	0	0	0	0	0	159,939	0	0	0	4,766	02/15/2027	1.F FE
.693506-BP-1	PPC INDUSTRIES 3.750% 03/15/28		07/20/2021				1,145,360	1,000,000	1,003,930	1,002,957	0	(206)	0	(206)	0	1,002,752	0	142,608	142,608	31,979	03/15/2028	2.A FE
.693652-AB-5	PSMC 2020-2 A2 3.000% 05/25/50		09/01/2021	Paydown			419,372	419,372	430,773	427,267	0	(7,896)	0	(7,896)	0	419,372	0	0	0	8,227	05/25/2050	1.D FM
.693684-AM-4	PSMC 2020-1 A12 3.500% 01/25/50		09/01/2021	Paydown			725,381	725,381	756,597	744,996	0	(19,615)	0	(19,615)	0	725,381	0	0	0	19,041	01/25/2050	1.D FM
.69371V-AA-5	PSMC TRUST 2018-1A A1 3.500% 02/25/48		09/01/2021	Paydown			286,332	286,332	282,708	285,122	0	1,210	0	1,210	0	286,332	0	0	0	6,581	02/25/2048	1.D FM
.69374J-AA-9	PSMC TRUST 2018-3 A1 4.000% 08/25/48		07/01/2021	Paydown			41,281	41,281	41,185	41,172	0	109	0	109	0	41,281	0	0	0	963	08/25/2048	1.D FM
.69374K-AA-6	PSMC TRUST 2018-4 A1 4.000% 11/25/48		07/01/2021	Paydown			15,875	15,875	15,689	15,814	0	61	0	61	0	15,875	0	0	0	370	11/25/2048	1.D FM
.69374K-AA-8	PSMC 2019-2 A1 3.500% 10/25/49		09/01/2021	Paydown			124,014	124,014	126,494	124,014	0	0	0	0	0	124,014	0	0	0	2,876	10/25/2049	1.D FM
.69375B-AM-9	PSMC 2019-3 A12 3.500% 11/25/49		09/01/2021	Paydown			1,169,314	1,169,314	1,169,634	1,184,986	0	(15,672)	0	(15,672)	0	1,169,314	0	0	0	27,853	11/25/2049	1.D FM
.703481-AB-7	PATTERSON-UTI ENERGY INC 3.950% 02/01/28		09/16/2021	Various			5,025,000	5,000,000	4,973,474	4,979,228	0	1,855	0	1,855	0	4,981,083	0	43,917	43,917	224,382	02/01/2028	3.A FE
.72703P-AA-1	PLANET FITNESS MASTER ISSUER 2018-1A A21 4.262% 09/05/48		09/05/2021	Paydown			15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	479	09/05/2048	2.C FE
.72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		09/05/2021	Paydown			8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	253	12/05/2049	2.C FE
.73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRU 2005-D A5 6.465% 01/25/36		09/01/2021	Paydown			3,624	3,624	3,415	3,530	0	3	0	3	0	3,534	0	90	90	92	01/25/2036	1.D FM
.74114N-AJ-6	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C 3.750% 10/15/24		09/15/2021	Paydown			496,416	496,416	496,352	496,380	0	35	0	35	0	496,416	0	0	0	13,962	10/15/2024	1.A FE
.74114N-AJ-6	PRESTIGE AUTO RECEIVABLES TRUS 2018-1A C 3.750% 10/15/24		08/15/2021	Paydown			845,249	845,249	845,141	845,188	0	60	0	60	0	845,249	0	0	0	20,095	10/15/2024	1.B FE
.741503-AW-6	BOOKING HOLDINGS INC 3.650% 03/15/25		07/09/2021	Wells Fargo Securities			5,467,850	5,000,000	4,989,590	4,995,169	0	567	0	567	0	4,995,736	0	472,114	472,114	151,069	03/15/2025	1.G FE
.743756-AB-4	PROV ST JOSEPH HLTH OBL 2.745% 10/01/26		09/08/2021	Goldman Sachs & Co			5,344,150	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	344,150	344,150	129,291	10/01/2026	1.D FE
.744320-BA-9	PRUDENTIAL FINANCIAL INC 3.935% 12/07/49		07/15/2021	Citi Global Markets Inc.			5,985,850	5,000,000	4,664,182	4,678,466	0	3,105	0	3,105	0	4,681,571	0	1,304,279	1,304,279	121,329	12/07/2049	1.G FE
.74958D-AH-1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2A1 5.500% 10/25/21		09/01/2021	Paydown			301	367	349	365	0	1	0	1	0	365	0	(64)	(64)	13	10/25/2021	4.B FM
.750731-AA-9	LAS VEGAS RAIDERS LEASE-COLLATERALIZED PT CERTS 3.744% 02/10/49		09/10/2021	Redemption 100.0000			13,737	13,737	13,737	13,737	0	0	0	0	0	13,737	0	0	0	343	02/10/2049	2.A
.759950-CU-0	RENAISSANCE MTG ACCEPTANCE CR 2004-2 AF5 6.558% 07/25/34		09/01/2021	Paydown			42,829	42,829	37,740	38,376	0	205	0	205	0	38,581	0	4,249	4,249	1,147	07/25/2034	1.D FM
.76126C-HZ-8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS 6.735% 07/15/21		07/15/2021	Redemption 100.0000			214,393	214,393	248,959	215,616	0	(1,223)	0	(1,223)	0	214,393	0	0	0	19,584	07/15/2021	5.B GI
.76169#-AG-8	REYES HOLDINGS LLC SERIES 2012A 5.130% 07/31/22		07/31/2021	Redemption 100.0000			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,300	07/31/2022	2.A PL
.761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		09/21/2021	Wells Fargo Securities			1,660,650	1,500,000	1,495,455	1,497,730	0	342	0	342	0	1,498,071	0	162,579	162,579	52,102	06/12/2025	2.B FE
.78448Q-AB-4	SANTANDER DRIVE AUTO REC 2018-5 D 4.190% 12/16/24		09/15/2021	Paydown			111,526	111,526	111,012	111,399	0	126	0	126	0	111,526	0	0	0	2,214	07/15/2027	1.A FE
.80286A-AG-9	SIMI PVT EDUCATION LOAN TRUST 2015-B A2A 5.130% 09/15/27		09/15/2021	Paydown			222,092	222,092	222,048	222,071	0	20	0	20	0	222,092	0	0	0	6,772	12/16/2024	1.F FE
.816851-BA-6	SEMPRA ENERGY 3.250% 06/15/27		08/05/2021	Barclays			5,458,750	5,000,000	4,974,500	4,982,115	0	1,518	0	1,518	0	4,983,633	0	475,117	475,117	105,621	06/15/2027	2.B FE

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
..81745A-AB-3	SEQU01A MORTGAGE TRUST 2013-5 A2 3.00%	05/25/43	..09/01/2021	Paydown .....		..142,255	..142,255	..144,728	..144,615	..0	..(2,360)	..0	..(2,360)	..0	..142,255	..0	..0	..0	..2,751	..05/25/2043	..1.D FM
..81745C-AB-9	SEQU01A MORTGAGE TRUST 2013-7 A2 3.00%	06/25/43	..09/01/2021	Paydown .....		..30,708	..30,708	..30,910	..30,688	..0	..(3)	..0	..(3)	..0	..30,685	..0	..24	..24	..622	..06/25/2043	..1.D FM
..81745X-AA-5	SEQU01A MORTGAGE TRUST 2017-4 A1 3.500%	07/25/47	..09/01/2021	Paydown .....		..87,022	..87,022	..88,993	..87,406	..0	..(25)	..0	..(25)	..0	..87,381	..0	..(359)	..(359)	..1,870	..07/25/2047	..1.D FM
..81746H-AB-7	SEQU01A MORTGAGE TRUST 2017-CH1 A2 3.500%	10/25/47	..09/01/2021	Paydown .....		..191,113	..191,113	..193,880	..191,874	..0	..(24)	..0	..(24)	..0	..191,850	..0	..(737)	..(737)	..4,606	..10/25/2047	..1.D FM
..81746Q-AA-9	SEQU01A MORTGAGE TRUST 2018-2 A1 3.500%	02/25/48	..09/01/2021	Paydown .....		..290,881	..290,881	..292,927	..290,896	..0	..(74)	..0	..(74)	..0	..290,823	..0	..59	..59	..6,729	..02/25/2048	..1.D FM
..81746R-AU-3	SEQU01A MORTGAGE TRUST 2016-2 A19 3.500%	08/25/46	..09/01/2021	Paydown .....		..140,571	..140,571	..143,448	..141,020	..0	..(35)	..0	..(35)	..0	..140,985	..0	..(415)	..(415)	..3,192	..08/25/2046	..1.D FM
..81746Y-AA-2	SEQU01A MORTGAGE TRUST 2019-2 A1 4.000%	05/25/49	..09/01/2021	Paydown .....		..140,324	..140,324	..142,999	..141,046	..0	..(250)	..0	..(250)	..0	..140,797	..0	..(472)	..(472)	..3,705	..05/25/2049	..1.D FM
..81747C-AA-9	SEQU01A MORTGAGE TRUST 2019-CH2 A1 4.500%	08/25/49	..09/01/2021	Paydown .....		..196,759	..196,759	..202,463	..198,415	..0	..(573)	..0	..(573)	..0	..197,842	..0	..(1,083)	..(1,083)	..5,708	..08/25/2049	..1.D FM
..81747D-AA-7	SEQU01A MORTGAGE TRUST 2018-CH1 A1 4.000%	02/25/48	..09/01/2021	Paydown .....		..262,106	..262,106	..266,364	..262,941	..0	..(126)	..0	..(126)	..0	..262,815	..0	..(710)	..(710)	..7,060	..02/25/2048	..1.D FM
..81747M-AA-7	SEQU01A MORTGAGE TRUST 2019-CH1 A1 4.500%	03/25/49	..09/01/2021	Paydown .....		..77,712	..77,712	..79,187	..77,904	..0	..(192)	..0	..(192)	..0	..77,712	..0	..0	..0	..2,358	..03/25/2049	..1.D FM
..81748B-AB-8	SEQU01A MORTGAGE TRUST 2019-3 A2 3.500%	09/25/49	..09/01/2021	Paydown .....		..229,781	..229,781	..233,839	..231,041	..0	..(1,260)	..0	..(1,260)	..0	..229,781	..0	..0	..0	..5,323	..09/25/2049	..1.D FM
..81748J-AA-3	SEQU01A MORTGAGE TRUST 2019-4 A1 3.500%	11/25/49	..09/01/2021	Paydown .....		..44,782	..44,782	..45,720	..45,080	..0	..(298)	..0	..(298)	..0	..44,782	..0	..0	..0	..1,040	..11/25/2049	..1.D FM
..81761T-AA-3	SERVICEMASTER BRANDS 2020-1 A21 2.841%	01/30/51	..07/30/2021	Paydown .....		..7,500	..7,500	..7,500	..7,500	..0	..0	..0	..0	..7,500	..0	..0	..0	..137	..01/30/2051	..2.C FE	
..81761T-AC-9	SERVICEMASTER BRANDS 2020-1 A211 3.337%	01/30/51	..07/30/2021	Paydown .....		..7,500	..7,500	..7,500	..7,500	..0	..0	..0	..0	..7,500	..0	..0	..0	..161	..01/30/2051	..2.C FE	
..817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882%	10/25/49	..07/25/2021	Paydown .....		..12,500	..12,500	..12,500	..12,500	..0	..0	..0	..0	..12,500	..0	..0	..0	..364	..10/25/2049	..2.C FE	
..81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980%	01/25/44	..07/25/2021	Paydown .....		..63,287	..63,287	..63,287	..63,287	..0	..0	..0	..0	..63,287	..0	..0	..0	..1,889	..01/25/2044	..1.F FE	
..826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 3.320%	07/20/37	..09/20/2021	Paydown .....		..255,959	..255,959	..255,892	..255,896	..0	..64	..0	..64	..0	..255,959	..0	..0	..0	..3,941	..07/20/2037	..1.F FE
..826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510%	07/20/37	..09/20/2021	Paydown .....		..170,640	..170,640	..170,618	..170,619	..0	..20	..0	..20	..0	..170,640	..0	..0	..0	..3,975	..07/20/2037	..2.B FE
..826525M-AC-4	SIERRA RECEIVABLES FUNDING CO 2019-2A C 3.120%	05/20/36	..09/20/2021	Paydown .....		..67,933	..67,933	..67,928	..67,928	..0	..5	..0	..5	..0	..67,933	..0	..0	..0	..1,401	..05/20/2036	..2.B FE
..826525N-AB-4	SIERRA RECEIVABLES FUNDING CO 2019-3A B 2.750%	07/15/38	..08/03/2021	Amherst Securities .....		..877,606	..860,266	..860,106	..860,133	..0	..9	..0	..9	..0	..860,143	..0	..17,463	..17,463	..14,786	..07/15/2038	..1.F FE
..826525N-AB-4	SIERRA RECEIVABLES FUNDING CO 2018-2A B 2.750%	07/15/38	..07/20/2021	Paydown .....		..43,706	..43,706	..43,697	..43,699	..0	..7	..0	..7	..0	..43,706	..0	..0	..0	..701	..07/15/2038	..1.F FE
..82653D-AB-5	SIERRA RECEIVABLES FUNDING CO 2018-2A B 3.650%	06/20/35	..09/20/2021	Paydown .....		..58,882	..58,882	..58,875	..58,877	..0	..5	..0	..5	..0	..58,882	..0	..0	..0	..1,422	..06/20/2035	..1.F FE
..82653D-AC-3	SIERRA RECEIVABLES FUNDING CO 2018-2A C 3.940%	06/20/35	..09/20/2021	Paydown .....		..58,882	..58,882	..58,866	..58,871	..0	..11	..0	..11	..0	..58,882	..0	..0	..0	..1,535	..06/20/2035	..2.B FE
..82653G-AB-8	SIERRA RECEIVABLES FUNDING CO 2018-3A B 3.870%	09/20/35	..09/20/2021	Paydown .....		..47,789	..47,789	..47,781	..47,783	..0	..6	..0	..6	..0	..47,789	..0	..0	..0	..1,232	..09/20/2035	..1.F FE
..82653G-AC-6	SIERRA RECEIVABLES FUNDING CO 2018-3A C 4.170%	09/20/35	..09/20/2021	Paydown .....		..62,064	..62,064	..62,063	..62,062	..0	..2	..0	..2	..0	..62,064	..0	..0	..0	..1,723	..09/20/2035	..2.B FE
..833034-AH-4	SNAP-ON INC 6.125% 09/01/21	09/01/2021	Maturity .....		..2,500,000	..2,500,000	..2,522,150	..2,501,666	..0	..(1,666)	..0	..(1,666)	..0	..2,500,000	..0	..0	..0	..153,125	..09/01/2021	..1.F FE	
..83546D-AF-5	SONIC CAPITAL LLC 2018-1A A2 4.026%	02/20/48	..09/20/2021	Paydown .....		..2,435,417	..2,435,417	..2,435,417	..2,435,417	..0	..0	..0	..0	..2,435,417	..0	..0	..0	..73,516	..02/20/2048	..2.B FE	

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

## **SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Designa- tion, NAIC Designa- tion Modifi- ed and SVO Admini- strative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Carrying Value (11 + 12 - 13)	14 Total Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
846502-AA-0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A 4.000% 08/01/31		08/01/2021	Paydown Redemption	100,0000		163,074	163,074	163,074	0	0	0	0	0	163,074	0	0	0	0	4,892	08/01/2031	1.G FE		
84858W-AA-4	SPIRIT AIRLINES 2017-1AA 3.375% 02/15/30 STERLING BANK TRUST FSB 2004-1 2.09%		08/15/2021				142,115	142,115	142,328	142,285	0	(8)	0	(8)	0	142,277	0	(162)	(162)	4,796	02/15/2030	1.G FE		
859245-AA-0	STORE MASTER FUNDING LLC 2021-1A A4 3.700%	04/26/26	09/26/2021	Paydown			0	0	9,091	5,120	0	(5,120)	0	(5,120)	0	0	0	0	0	0	0	2,472	04/26/2026	1.C
86190B-AD-6	STORE MASTER FUNDING LLC 2018-1A A3 4.400%	06/20/51	09/20/2021	Paydown			2,500	2,500	2,499	0	0	1	0	1	0	2,500	0	0	0	0	0	13	06/20/2051	1.E FE
86212V-AF-1	STORE MASTER FUNDING LLC 2019-1 A2 3.650%	10/20/48	09/20/2021	Paydown			5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	0	0	147	10/20/2048	1.E FE
86212X-AB-6	STRUCTURED ASSET SEC CORP 2002-3 B1 6.500%	10/20/49	09/20/2021	Paydown			15,437	15,437	15,437	15,437	0	0	0	0	0	15,437	0	0	0	0	0	376	10/20/2049	1.A FE
86358R-IIU-7	STRUCTURED ASSET SECURITIES 2003-25XS A5 6.120% 08/25/33	03/25/32	09/01/2021	Paydown			30,280	30,280	30,266	30,208	0	(3)	0	(3)	0	30,205	0	74	74	1,384	03/25/2032	1.D FM		
86359A-K3-6	SYKRYER CORP 3.500% 03/15/26		09/01/2021	Paydown			9,582	9,582	6,514	6,514	0	0	0	0	0	6,514	0	3,068	3,068	332	08/25/2033	1.D FM		
863667-AN-1	SYNCHRONY FINANCIAL 4.250% 08/15/24		09/08/2021	Barclays			2,191,100	2,000,000	1,986,960	1,992,658	0	894	0	894	0	1,993,552	0	197,548	197,548	69,028	03/15/2026	2.A FE		
87165B-AD-5	SYNCHRONY FINANCIAL 4.500% 07/23/25	11/25/48	07/21/2021	Barclays			1,091,480	1,000,000	1,018,600	1,008,551	0	(1,329)	0	(1,329)	0	1,007,223	0	84,257	84,257	39,903	08/15/2024	2.C FE		
87165B-AG-8	TD AMERITRADE HOLDING CO 3.300% 04/01/27		07/21/2021	Millennium			1,340,352	1,200,000	1,240,668	1,221,371	0	(2,561)	0	(2,561)	0	1,218,810	0	121,542	121,542	54,000	07/23/2025	2.C FE		
87236Y-AF-5	TIF FUNDING II LLC 2021-1A B 2.540%		09/24/2021	Tax Free Exchange			2,519,105	2,500,000	2,527,415	2,518,683	0	(2,078)	0	(2,078)	0	2,516,605	0	2,500	2,500	80,896	04/01/2027	1.F FE		
872480-AF-5	T-MOBILE USA INC 5.375% 04/15/27	02/20/46	09/20/2021	Paydown Citi Global Markets Inc.			35,844	35,844	35,835	0	0	8	0	8	0	35,844	0	0	0	0	503	02/20/2046	2.B FE	
87264A-AT-2	TAO BELL FUNDING, LLC 2018-1 A21 4.318%	07/15/2021					2,125,000	2,000,000	2,040,000	2,025,857	0	(2,993)	0	(2,993)	0	2,022,863	0	102,137	102,137	81,819	04/15/2027	3.B FE		
87342R-AD-6	TAL ADVANTAGE VII LLC 2020-1A B 3.290%	11/25/48	08/25/2021	Paydown			2,925,000	2,925,000	2,925,000	2,925,000	0	0	0	0	0	2,925,000	0	0	0	0	92,621	11/25/2048	2.B FE	
87407R-AC-0	TAL INTERNATIONAL CONTAINER SENIOR SECURED NOTES 5.410% 04/30/24	09/20/45	09/20/2021	Paydown Redemption	100,0000		72,188	72,188	72,171	72,172	0	(16)	0	(16)	0	72,188	0	0	0	0	1,583	09/20/2045	2.B FE	
87408#-AB-7	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND NOTES 5.410% 04/30/24		08/30/2021	Redemption	100,0000		2,587,165	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	0	295,365	04/30/2024	2.C FE	
88031J-AB-2	TEXACO CAPITAL INC 8.875% 09/01/21	9.500% 02/01/30	08/01/2021	Redemption	100,0000		131,255	131,255	139,239	134,555	0	(177)	0	(177)	0	134,378	0	(3,123)	(3,123)	12,469	02/01/2030	2.C FE		
881685-AV-3	TEXTAINER MARINE CONTAINERS 2020-1A A 2.230% 04/20/46	09/01/2021		Maturity			4,925,000	4,925,000	5,272,459	4,945,033	0	(20,033)	0	(20,033)	0	4,925,000	0	0	0	0	437,094	09/01/2021	1.D FE	
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2021-2A A 2.230% 04/20/46	09/01/2021		Paydown			51,405	51,405	51,396	51,392	0	(12)	0	(12)	0	51,405	0	0	0	0	934	08/21/2045	1.F FE	
88315L-AQ-1	TEXTAINER MARINE CONTAINERS 2021-2A B 2.230% 04/20/46		09/20/2021	Paydown			79,996	79,996	79,982	0	0	(14)	0	(14)	0	79,996	0	0	0	0	595	04/20/2046	1.F FE	
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		09/20/2021	Paydown			50,000	50,000	49,982	0	0	(18)	0	(18)	0	50,000	0	0	0	0	470	04/20/2046	2.B FE	
88642M-AD-2	TIDEWATER AUTO RECEIVABLES TR 2018-AA C 3.840% 11/15/24		09/15/2021	Paydown			1,300,778	1,300,778	1,300,482	1,300,685	0	(92)	0	(92)	0	1,300,778	0	0	0	0	33,075	11/15/2024	1.A FE	
889172P-AC-3	TOID POINT MORTGAGE TRUST 2016-2 M1 3.000% 08/25/55		08/30/2021	Wells Fargo Securities			3,112,969	3,000,000	2,821,289	2,907,068	0	(16,150)	0	(16,150)	0	2,923,218	0	189,751	189,751	67,500	08/25/2055	1.D FM		
889172Y-AD-2	TOID POINT MORTGAGE TRUST 2016-3 M2 4.000% 04/25/56		08/30/2021	J P Morgan & Co			3,713,281	3,500,000	3,463,223	3,474,544	0	2,130	0	2,130	0	3,476,674	0	236,607	236,607	105,000	04/25/2056	1.D FM		
889173-AC-4	TOID POINT MORTGAGE TRUST 2017-1 M1 3.750% 10/25/56		08/30/2021	J P Morgan & Co			5,315,820	5,000,000	5,079,688	5,041,648	0	(8,416)	0	(8,416)	0	5,033,232	0	282,588	282,588	140,625	10/25/2056	1.D FM		
889656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194%	10/16/40	09/16/2021	Paydown			36,043	36,043	36,043	0	0	0	0	0	36,043	0	0	0	0	1,317	10/16/2040	1.F FE		
889657B-AA-2	TRINITY RAIL LEASING L.P. 2019-1A A 3.820%	04/17/49	09/17/2021	Paydown			21,310	21,310	21,300	21,301	0	(9)	0	(9)	0	21,310	0	0	0	0	543	04/17/2049	1.F FE	
8898813-AR-1	TUCSON ELECTRIC POWER CO 4.000% 06/15/50	07/20/2021	J P Morgan & Co				2,427,600	2,000,000	1,982,760	1,982,886	0	(171)	0	(171)	0	1,983,057	0	444,543	444,543	48,222	06/15/2050	1.G FE		
902635-AA-9	UNITED CAPITAL MARKETS 2003-A 2.300%	11/08/27	09/25/2021	Paydown			0	0	1,892	1,800	0	(43)	0	(43)	0	1,757	0	(1,757)	(1,757)	1,193	11/08/2027	1.A FE		

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

## **SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.90352W-AD-6	USQ RAIL I LLC 2021-1A A 2.25% 02/28/51		.09/29/2021	Paydown		.17,438	.17,438	0	0	0	0	0	0	.17,438	0	0	0	.199	.02/28/2051	1.F FE		
.904764-BC-0	UNILEVER CAPITAL CORP 3.50% 03/22/28		.07/19/2021	Bank of America	5,677,450	.5,000,000	4,924,450	.4,942,768	0	0	3,847	0	0	0	.4,946,615	0	0	.730,835	.145,347	.03/22/2028	1.E FE	
.90931L-AA-6	UNITED AIR 2016-1 AA PTT 3.100% 07/07/28		.07/07/2021	Redemption	100,0000	.26,383	.26,383	.26,356	.26,360	0	.1	0	0	0	.26,361	0	.21	.21	.818	.07/07/2028	1.E FE	
.909320-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26		.09/03/2021	Redemption	100,0000	.82,743	.82,743	.82,881	.82,816	0	.0	-.5	0	0	.82,811	0	0	-.68	-.68	.3,103	.09/03/2026	2.A FE
.91324P-CP-5	UNITEDHEALTH GROUP INC 3.750% 07/15/25		.09/08/2021	Millennium	2,217,860	.2,000,000	1,994,580	.1,997,276	0	0	387	0	0	0	.1,997,663	0	0	.220,197	.220,197	.86,458	.07/15/2025	1.G FE
.918290-AA-5	VSE VO1 Mortgage LLC 2016-A A 2.540%		.07/20/2023	Paydown		.72,221	.72,221	.72,214	.72,146	0	.75	0	.75	0	.72,221	0	0	0	.1,216	.07/20/2033	1.F FE	
.92257A-AB-0	VELOCITY COMMERCIAL CAPITAL LO 2018-1 A 3.590% 04/25/48		.09/01/2021	Paydown		.130,737	.130,737	.130,693	.130,517	0	220	0	220	0	.130,737	0	0	0	.3,048	.04/25/2048	1.A FE	
.92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		.09/01/2021	Paydown		.140,786	.140,786	.140,772	.140,670	0	115	0	115	0	.140,786	0	0	0	.2,879	.07/25/2049	1.A FE	
.92277G-AM-9	VENTAS REALTY LP 4.000% 03/01/28		.07/19/2021	Various	5,664,020	.5,000,000	4,961,650	.4,971,092	0	0	1,924	0	0	0	.4,973,016	0	.691,004	.691,004	.177,444	.03/01/2028	2.A FE	
.928380-AA-1	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		.09/30/2021	Redemption	100,0000	.18,298	.18,298	.18,298	.18,298	0	0	0	0	0	.18,298	0	0	0	.353	.10/14/2049	1.F PL	
.92922F-JJ-8	WASHINGTON MUTUAL 2003-AR11 B1 2.657% 10/25/33		.09/01/2021	Paydown		.17,291	.17,291	.8,841	.10,982	0	26	0	26	0	.11,008	0	6,283	.6,283	.323	.10/25/2033	1.D FM	
.92922F-KX-5	WIFBS COMM MORTG TRUST 2013-C15 A4 4.153% 02/25/34		.09/01/2021	Paydown		.12,771	.12,771	.8,637	.9,878	0	143	0	143	0	.10,021	0	2,750	.2,750	.209	.02/25/2034	1.D FM	
.92938C-AD-9	WIRG Debt Funding II LLC 2017-1 A 4.458% 08/15/46		.09/07/2021	Bank of America		4,223,281	.4,000,000	4,119,692	.4,030,487	0	(9,669)	0	(9,669)	0	.4,020,818	0	.202,463	.202,463	.114,438	.08/15/2046	1.D FM	
.92940V-AA-9	WIRG 2020-1 A 5.071% 07/15/28		.09/15/2021	Paydown		.293,112	.293,112	.293,108	.293,101	0	-.8	0	-.8	0	.293,093	0	.19	.19	.8,854	.03/15/2026	1.F PL	
.929424-AA-3	WIRG 2020-1 A 5.071% 07/15/28		.08/15/2021	Paydown		.8,352	.8,352	.8,352	.8,352	0	0	0	0	0	.8,352	0	0	0	.282	.07/15/2028	1.F FE	
.929424-AA-3	WIRG 2020-1 A 5.071% 07/15/28		.09/15/2021	Paydown		.13,406	.13,406	.13,406	.13,406	0	0	0	0	0	.13,406	0	0	0	.510	.07/15/2028	1.F PL	
.939653-AM-3	WASHINGTON REAL ESTATE INV TR 3.950% 10/15/22		.08/26/2021	Call	103,9630	.1,009,630	.1,000,000	.994,380	.998,841	0	412	0	412	0	.999,253	0	.747	.747	.73,754	.10/15/2022	2.B FE	
.94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		.09/15/2021	Paydown		.48,598	.48,598	.48,596	.48,596	0	2	0	2	0	.48,598	0	0	0	.1,171	.09/15/2044	2.A FE	
.94945P-AA-3	WELK RESORTS LLC 2017-AA B 3.410% 06/15/33		.09/15/2021	Paydown		.66,167	.66,167	.66,160	.66,162	0	5	0	5	0	.66,167	0	0	0	.1,227	.06/15/2033	1.F FE	
.94945P-AB-1	WELK RESORTS LLC 2017-AA B 3.410% 06/15/33		.09/15/2021	Paydown		.66,176	.66,176	.66,165	.66,169	0	7	0	7	0	.66,176	0	0	0	.1,484	.06/15/2033	2.C FE	
.94978#-AH-0	CVS HEALTH CORP CTL - PASS THROUGH CERT 7.530% 01/10/24		.09/10/2021	Redemption	100,0000	.96,390	.86,390	.86,390	.86,385	0	4	0	4	0	.86,390	0	0	0	.4,083	.01/10/2024	1.C	
.94978#-JE-8	ZC AVIATION 2014 CLASS A-1 3.620% 09/15/24		.09/15/2021	Redemption	100,0000	.66,984	.66,984	.66,984	.66,984	0	0	0	0	0	.66,984	0	0	0	.1,617	.09/15/2024	3.A PL	
.94978#-JG-3	ZC AVIATION 2014 CLASS A-1 3.620% 10/11/24		.09/11/2021	Redemption	100,0000	.67,253	.67,253	.67,253	.67,253	0	0	0	0	0	.67,253	0	0	0	.1,623	.10/11/2024	3.A PL	
.949831-AA-9	WELLS FARGO MRTA BACKED SEC 2019-3 A1 3.500% 07/25/49		.09/01/2021	Paydown		.113,666	.113,666	.115,264	.114,196	0	(.530)	0	(.530)	0	.113,666	0	0	0	.2,759	.07/25/2049	1.D FM	
.94988Q-AG-6	WELLS FARGO COMM MTG TRUST 2013-LC12 A4 4.218% 07/15/46		.09/07/2021	Barclays		2,640,918	.2,500,000	2,574,810	.2,518,378	0	(.6,104)	0	(.6,104)	0	.2,512,274	0	.128,644	.128,644	.72,643	.07/15/2046	1.D FM	
.94989U-AS-0	WELLS FARGO MORTGAGE BACKED 2018-1 A17 3.500% 07/25/47		.09/01/2021	Paydown		.326,595	.326,595	.311,643	.320,999	0	5,596	0	5,596	0	.326,595	0	0	0	.7,598	.07/25/2047	1.D FM	
.95002F-AE-4	WELLS FARGO MRTA BACKED SEC 2019-2 A1 3.500% 09/25/49		.09/01/2021	Paydown		.134,967	.134,967	.138,416	.136,955	0	(1,987)	0	(1,987)	0	.134,967	0	0	0	.3,535	.09/25/2049	1.D FM	
.95002J-AA-4	WELLS FARGO MORTGAGE BACKED SE 2020-3 A1 4.000% 04/25/49		.09/01/2021	Paydown		.104,139	.104,139	.105,994	.104,412	0	(.273)	0	(.273)	0	.104,139	0	0	0	.2,776	.04/25/2049	1.D FM	
.95002T-AA-2	WENDY'S FUNDING LLC 2019-1A211 3.000% 06/25/50		.09/01/2021	Paydown		.212,054	.212,054	.219,013	.218,540	0	(.6,485)	0	(.6,485)	0	.212,054	0	0	0	.4,188	.06/25/2050	1.D FM	
.95058X-AH-1	WENDY'S FUNDING LLC 2019-1A211 4.080% 06/15/49		.09/15/2021	Paydown		.56,250	.56,250	.56,250	.56,250	0	0	0	0	0	.56,250	0	0	0	.1,721	.06/15/2049	2.B FE	

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol				
															11	12	13	14	15								
..96033D-AA-8	WESTGATE RESORTS 2017-1A A 3.05% 12/20/30	..	08/23/2021	Paydown .....		290,097	290,097	289,745	289,624	0	473	0	473	0	290,097	0	0	0	0	0	0	0	0	0	..6,268 ..12/20/2030 ..1.A FE ..		
..96033D-AB-6	WESTGATE RESORTS 2017-1A B 4.05% 12/20/30	..	08/23/2021	Paydown .....		145,048	145,048	144,833	144,737	0	312	0	312	0	145,048	0	0	0	0	0	0	0	0	0	..4,161 ..12/20/2030 ..1.E FE ..		
..96033W-AB-4	WESTGATE RESORTS 2018-1A B 3.58% 12/20/31	..	09/01/2021	Paydown .....		159,216	159,216	158,420	158,723	0	492	0	492	0	159,216	0	0	0	0	0	0	0	0	0	..3,798 ..12/20/2031 ..1.D FE ..		
..96033W-AC-2	WESTGATE RESORTS 2018-1A C 4.10% 12/20/31	..	09/01/2021	Paydown .....		181,961	181,961	181,612	181,577	0	384	0	384	0	181,961	0	0	0	0	0	0	0	0	0	..4,971 ..12/20/2031 ..2.A FE ..		
..96042F-AF-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D 4.000% 01/16/24	..	09/15/2021	Paydown .....		1,252,729	1,252,729	1,252,592	1,252,665	0	64	0	64	0	1,252,729	0	0	0	0	0	0	0	0	0	..33,305 ..01/16/2024 ..1.B FE ..		
..96042N-AL-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-1A D 3.410% 05/15/23	..	07/15/2021	Paydown .....		308,771	308,771	308,716	308,753	0	19	0	19	0	308,771	0	0	0	0	0	0	0	0	0	..6,142 ..05/15/2023 ..1.A FE ..		
..96950F-AM-6	WILLIAMS PARTNER LP 4.300% 03/04/24	..	07/21/2021	Barclays .....		3,251,280	3,000,000	2,998,390	2,999,398	0	96	0	96	0	2,999,494	0	251,786	251,786	0	0	0	0	0	0	0	0	..114,308 ..03/04/2024 ..2.B FE ..
..97064E-AA-6	WILLIS ENGINE SECURITIZATION T 2018-A A 4.750% 09/15/43	..	09/15/2021	Paydown .....		42,986	42,986	42,984	42,985	0	2	0	2	0	42,986	0	0	0	0	0	0	0	0	0	..1,365 ..09/15/2043 ..1.F FE ..		
..97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45	..	09/15/2021	Paydown .....		33,032	33,032	33,031	33,031	0	1	0	1	0	33,032	0	0	0	0	0	0	0	0	0	..711 ..03/15/2045 ..1.F FE ..		
..97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46	..	09/15/2021	Paydown .....		15,198	15,198	15,197	0	0	1	0	1	0	15,198	0	0	0	0	0	0	0	0	0	..117 ..05/15/2046 ..1.F FE ..		
..974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841% 12/05/50	..	09/05/2021	Paydown .....		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	0	0	0	0	0	0	..150 ..12/05/2050 ..2.B FE ..		
..97652P-AA-9	WINIWATER MORTGAGE LOAN TRUST 2014-1 A1 3.856% 06/27/44	..	09/01/2021	Paydown .....		29,236	29,236	30,223	29,331	0	(19)	0	(19)	0	29,312	0	(76)	(76)	0	0	0	0	0	0	0	0	..808 ..06/27/2044 ..1.D FM ..
..97652T-AD-5	WINIWATER MORTGAGE LOAN TRUST 2015-1 A4 3.500% 01/20/45	..	09/01/2021	Paydown .....	100,0000	114,697	114,697	117,224	114,825	0	(128)	0	(128)	0	114,697	0	0	0	0	0	0	0	0	0	..2,539 ..01/20/2045 ..1.D FM ..		
..00908P-AB-3	AIR CANADA 2017-1A A 3.550% 01/15/30	A..	07/15/2021	Redemption .....		64,000	64,000	64,000	64,000	0	0	0	0	0	64,000	0	0	0	0	0	0	0	0	0	..2,272 ..01/15/2030 ..2.B FE ..		
..009090-AA-9	AIR CANADA 2015-1A A 3.600% 03/15/27	A..	09/15/2021	Various .....	100,0000	144,747	144,747	146,436	145,910	0	(117)	0	(117)	0	145,793	0	(1,046)	(1,046)	0	0	0	0	0	0	0	0	..5,211 ..03/15/2027 ..1.F FE ..
..009090-AB-7	AIR CANADA 2015-1B 3.875% 03/15/23	A..	09/15/2021	Redemption .....		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	0	0	0	0	0	0	..1,489 ..03/15/2023 ..2.C FE ..		
..136385-AX-9	CANADIAN NATL RESOURCES 3.850% 06/01/27	A..	07/19/2021	Barclays .....		3,323,460	3,000,000	3,042,240	3,030,165	0	(2,425)	0	(2,425)	0	3,027,741	0	295,719	295,719	0	0	0	0	0	0	0	0	..73,792 ..06/01/2027 ..2.C FE ..
..89153U-AB-8	TOTAL CAPITAL CANADA LTD. 2.750% 07/15/23	A..	09/17/2021	J P Morgan & Co .....		1,043,090	1,000,000	998,190	999,513	0	135	0	135	0	999,648	0	43,442	43,442	0	0	0	0	0	0	0	0	..32,542 ..07/15/2023 ..1.E FE ..
..89352H-AK-5	TRANS-CANADA PIPELINES 3.750% 10/16/23	A..	09/17/2021	Bank of America .....		1,588,140	1,500,000	1,490,565	1,497,012	0	741	0	741	0	1,497,753	0	90,387	90,387	0	0	0	0	0	0	0	0	..52,344 ..10/16/2023 ..2.A FE ..
..C0445#-AM-8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER B 3.810% 08/23/24	A..	09/27/2021	Redemption .....		1,669,262	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	0	0	0	0	0	0	..134,540 ..08/23/2024 ..2.C ..		
..00802#-AA-4	AEROSTAR AIRPORT HLDG LLC 5.750% 03/22/35	C..	09/22/2021	Redemption .....		27,628	27,628	27,628	27,628	0	0	0	0	0	27,628	0	0	0	0	0	0	0	0	0	..1,589 ..03/22/2035 ..3.A FE ..		
..034863-AT-7	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	D..	07/15/2021	J P Morgan & Co .....		2,228,940	2,000,000	1,930,960	1,948,763	0	3,625	0	3,625	0	1,952,388	0	276,552	276,552	0	0	0	0	0	0	0	0	..68,444 ..09/11/2027 ..2.B FE ..
..05330K-AA-3	HEATHROW FUNDING LTD 144A 4.875% 07/15/21	C..	09/30/2021	Various .....		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	0	0	0	0	0	0	..3,544 ..06/30/2035 ..2.C FE ..		
..05607M-AA-5	CAL FUNDING IV LTD 2020-1A A 2.220% 09/25/45	D..	07/15/2021	Various .....		3,500,000	3,500,000	3,574,050	3,506,275	0	(6,275)	0	(6,275)	0	3,500,000	0	0	0	0	0	0	0	0	0	..170,625 ..07/15/2021 ..2.A FE ..		
..12807C-AA-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 4.390% 09/29/36	D..	09/25/2021	Paydown .....		85,000	85,000	84,981	84,982	0	18	0	18	0	85,000	0	0	0	0	0	0	0	0	0	..1,258 ..09/25/2045 ..1.F FE ..		
..200447-A*1	CODELCO INC 144A 3.625% 08/01/27	D..	09/29/2021	Morgan Stanley Dean .....		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	0	0	0	0	0	0	..19,755 ..09/29/2036 ..2.B ..		
..21987B-AW-8	HYUNDAI CAPITAL SERVICES 144A 3.750% 08/01/27	D..	07/21/2021	Witter .....		2,192,000	2,000,000	1,962,180	1,972,338	0	2,087	0	2,087	0	1,974,425	0	217,575	217,575	0	0	0	0	0	0	0	0	..70,889 ..08/01/2027 ..1.G FE ..
..44920U-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D..	08/11/2021	J P Morgan & Co .....		2,092,900	2,000,000	1,995,400	1,997,894	0	575	0	575	0	1,998,469	0	94,431	94,431	0	0	0	0	0	0	0	0	..70,417 ..03/05/2023 ..2.A FE ..
..45605P-AM-0	JFIN CLO Ltd 2014-1A B2R 3.138% 04/21/25	D..	07/15/2021	Redemption .....		165,334	165,334	165,334	165,334	0	0	0	0	0	165,334	0	0	0	0	0	0	0	0	0	..6,491 ..04/15/2026 ..2.B FE ..		
..46617E-AU-1	JFIN CLO Ltd 2014-1A B2R 3.138% 04/21/25	D..	07/20/2021	Paydown .....		723,471	723,471	723,471	723,471	0	0	0	0	0	723,471	0	0	0	0	0	0	0	0	0	..17,027 ..04/21/2025 ..1.A FE ..		

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value											
.50064Y-AC-7	KOREA HYDRO & NUCLEAR POWER 144A 4.750%	07/13/21	D	Maturity			3,000,000	3,000,000	2,927,730	2,995,177	0	4,823	0	4,823	0	3,000,000	0	0	0	142,500	07/13/2021	1.C FE			
.75625Q-AB-5	RECKITT BENCKISER TRSY SRV PLC 144A 3.625%	09/21/23	D	Barclays			3,337,213	3,160,000	3,218,442	3,184,521	0	(6,865)	0	(6,865)	0	3,177,656	0	159,557	159,557	114,232	09/21/2023	1.G FE			
.784309-AA-4	S-JETS Limited 2017-1 A 3.96% 08/15/42	09/15/2021	D	Paydown	56,731	56,731	56,731	56,731	56,729	56,729	0	1	0	0	0	56,731	0	0	0	0	1,411	08/15/2042	2.B FE		
.822582-AX-0	SHELL INTERNATIONAL FINANCE 3.400% 08/12/23	09/17/2021	D	Citi Global Markets Inc.			2,114,440	2,000,000	1,995,800	1,998,761	0	332	0	332	0	1,999,093	0	115,347	115,347	75,367	08/12/2023	1.D FE			
.822582-BT-8	SHELL INTERNATIONAL FINANCE 2.875% 05/10/26	09/17/2021	D	Citi Global Markets Inc.			1,078,360	1,000,000	996,720	998,126	0	236	0	236	0	998,362	0	79,998	79,998	24,837	05/10/2026	1.D FE			
.85771P-AN-2	STATOIL ASA 3.700% 03/01/24	09/17/2021	C	Bank of America			1,075,210	1,000,000	999,270	999,732	0	58	0	58	0	999,791	0	75,419	75,419	39,056	03/01/2024	1.D FE			
.86709L-AA-4	PROJECT SUNBIRD 2020-1A A 3.671% 02/15/45	09/15/2021	D	Paydown	66,955	66,955	66,952	66,952	66,952	66,952	0	3	0	3	0	66,955	0	0	0	0	1,641	02/15/2045	1.G FE		
.89153V-AG-4	TOTAL CAPITAL INTL SA 3.700% 01/15/24	09/17/2021	D	Deutsche Bank Securities			1,072,580	1,000,000	997,450	999,146	0	195	0	195	0	999,341	0	73,239	73,239	43,783	01/15/2024	1.E FE			
.89382P-AA-3	TRITON CONTAINER INVEST LLC SERIES A-2	08/01/2021	D	Redemption 100.0000			55,000	55,000	55,206	55,133	0	(16)	0	(16)	0	55,117	0	(117)	(117)	3,369	08/01/2025	5.A FE			
.89675*-AP-2	6.600% 04/30/22	08/30/2021	D	Redemption 100.0000			1,040,214	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	95,214	04/30/2022	2.C FE		
.89989F-AA-2	TURBINE ENGINE SEC LTD 2013-1A A 5.125%	12/13/48	C	Paydown	204,115	204,115	200,798	202,451	0	1,663	0	1,663	0	204,115	0	0	0	0	0	6,901	12/13/2048	2.A FE			
.G1108#-AE-8	THE BRITISH LAND COMPANY PLC 4.635%	09/01/2021	D	Maturity			7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	0	324,450	09/01/2021	1.F		
.G3469#-AB-3	FIRSTGROUP PLC SENIOR UNSECURED NOTES	08/11/2021	D	Various			8,892,310	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	0	1,183,283	03/27/2025	2.C		
.G9224*-AF-1	UNITED DRUG FINANCE LIMITED SERIES A 4.480%	09/25/23	D	Redemption 100.0000			3,233,654	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	353,494	09/25/2023	2.C		
.G9284#-AY-3	NASSAU AIRPORT DEVELOPMENT CO 7.000%	07/28/2021	D	Maturity			4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	229,600	07/28/2021	2.B		
.P70778-AB-1	11/30/33	09/30/2021	D	Redemption 100.0000			87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	0	4,594	11/30/2033	3.C FE		
.00458*-AF-6	AQUASUR PTY LTD SERIES 2018A 4.320%	01/12/34	D	Redemption 100.0000			44,704	44,704	44,704	44,704	0	0	0	0	0	44,704	0	0	0	0	1,931	01/12/2034	1.G FE		
.00832*-AB-2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURED NOTES SERIES A 4.670% 09/15/21	09/15/2021	D	Maturity			4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	0	186,800	09/15/2021	2.A		
.01629#-AA-5	BRISBANE AIRPORT CORP PTY LTD SERIES A	07/14/2021	D	Maturity			1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	0	78,600	07/14/2021	2.B		
.07397#-AM-6	PRATT FINANCE PTY LTD GUAR SERIES A 5.320%	07/13/23	D	Tax Free Exchange			3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	239,400	07/13/2023	2.B PL		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)									411,571,768	384,706,122	385,763,805	377,180,393	1,679	(83,994)	168	(82,483)	0	384,551,372	0	24,959,080	24,959,080	15,798,731	XXX	XXX	
8399997. Total - Bonds - Part 4									546,977,294	516,121,026	520,242,876	509,579,233	1,679	(594,491)	168	(592,980)	0	516,469,670	0	28,446,311	28,446,311	19,423,882	XXX	XXX	
8399998. Total - Bonds - Part 5									XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds									546,977,294	516,121,026	520,242,876	509,579,233	1,679	(594,491)	168	(592,980)	0	516,469,670	0	28,446,311	28,446,311	19,423,882	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4									0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5									XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks									0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
.656568-50-8 NORTEL NETWORKS CORPORATION									A	08/23/2021	Security Withdraw	76,000	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX
.000000-00-0 FEDERAL HOME LOAN BANK - CINTI									1,202,000	120,200	120,200	120,200	0	0	0	0	0	120,200	0	0	0	0	0	1,197	XXX
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other									120,200	XXX	120,200	120,200	0	0	0	0	0	120,200	0	0	0	0	0	1,197	XXX
9799997. Total - Common Stocks - Part 4									120,200	XXX	120,200	120,200	0	0	0	0	0	120,200	0	0	0	0	0	1,197	XXX

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

**SCHEDULE D - PART 4**

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks					120,200		XXX	120,200	120,200	0	0	0	0	0	120,200	0	0	0	1,197	XXX	XXX	
9899999. Total - Preferred and Common Stocks					120,200		XXX	120,200	120,200	0	0	0	0	0	120,200	0	0	0	1,197	XXX	XXX	
9999999 - Totals					547,097,494		XXX	520,363,076	509,699,433	1,679	(594,491)	168	(592,980)	0	516,589,870	0	28,446,311	28,446,311	19,425,079	XXX	XXX	

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
BARCLAYS CUSTOM																							
1/12/2024 Strike @ 191,916 BXIIGS071	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	01/13/2021	01/12/2024	31,493	6,043,997	191,9166	0	299,812	0	256,277		256,277	(43,535)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
1/13/2023 Strike @ 193,5362 BXIIGS046	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	01/16/2020	01/13/2023	5,713	1,105,630	193,5362	53,072	0	0	32,921		32,921	(4,030)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
1/14/2022 Strike @ 167,5568 BXIIGS034	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	01/16/2019	01/14/2022	543	90,973	167,5568	4,257	0	0	14,330		14,330	747	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
1/14/2022 Strike @ 191,9166 BXIIGS070	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	01/13/2021	01/14/2022	8,593	1,649,226	191,9166	0	44,686	0	37,183		37,183	(7,503)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
10/13/2023 Strike @ 188,96 BXIIGS065	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	10/14/2020	10/13/2023	11,275	2,130,537	188,9600	105,647	0	0	106,467		106,467	(3,418)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
10/14/2021 Strike @ 168,2026 BXIIGS032	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	10/15/2018	10/14/2021	4,288	721,229	168,2026	33,402	0	0	110,296		110,296	6,165	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
10/14/2021 Strike @ 188,9726 BXIIGS064	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	10/14/2020	10/14/2021	13,271	2,507,703	188,9600	67,948	0	0	68,250		68,250	(21,768)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
11/12/2021 Strike @ 189,9306 BXIIGS066	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	11/13/2020	11/12/2021	3,191	606,146	189,9306	16,436	0	0	15,676		15,676	(4,713)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
11/14/2022 Strike @ 189,9726 BXIIGS042	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	11/14/2019	11/14/2022	3,054	580,210	189,9725	27,854	0	0	22,665		22,665	(1,764)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
11/14/2023 Strike @ 189,9306 BXIIGS067	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	11/13/2020	11/14/2023	6,523	1,238,832	189,9306	61,573	0	0	58,700		58,700	(2,240)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
12/14/2021 Strike @ 191,5716 BXIIGS069	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	12/15/2020	12/14/2021	6,467	1,238,884	191,5716	33,563	0	0	27,202		27,202	(9,448)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
12/14/2022 Strike @ 191,6568 BXIIGS044	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	12/16/2019	12/14/2022	1,910	366,108	191,6568	17,536	0	0	12,607		12,607	(1,228)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
12/14/2023 Strike @ 191,5716 BXIIGS068	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	12/15/2020	12/14/2023	14,051	2,691,788	191,5716	133,485	0	0	115,482		115,482	(5,505)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
2/14/2022 Strike @ 192,9936 BXIIGS072	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	02/16/2021	02/14/2022	35,581	6,866,948	192,9936	0	186,801	0	141,204		141,204	(45,597)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
2/14/2023 Strike @ 197,192 BXIIGS048	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	02/14/2020	02/14/2023	5,714	1,126,796	197,1920	54,285	0	0	24,504		24,504	(4,484)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
2/14/2024 Strike @ 192,9936 BXIIGS073	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	02/16/2021	02/14/2024	145,723	28,123,668	192,9936	0	1,394,572	0	1,121,905		1,121,905	(272,667)	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
3/14/2022 Strike @ 188,859 BXIIGS074	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	03/11/2021	03/14/2022	15,090	2,849,835	188,8590	0	77,410	0	101,537		101,537	24,127	0	0	0	0	0	0	0/0
BARCLAYS CUSTOM																							
3/14/2023 Strike @ 184,111 BXIIGS050	Fixed Index Annuities	Exhibit 5	Equity/Index	Barclays Capital ... AC28XIIIW13WIBK2824319	03/16/2020	03/14/2023	2,279	419,504	184,1110	20,735	0	0	27,049		27,049	(110)	0	0	0	0	0	0	0/0

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 3/14/2024 Strike @ 188.859 BXI1GS075	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	03/11/2021	03/14/2024	143,459	27,093,470	188.8590	0	1,339,904	0	1,439,330		1,439,330	99,425	0	0	0	0	0	0/0
BARCLAYS CUSTOM 4/12/2024 Strike @ 190.5616 BXI1GS076	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	04/13/2021	04/12/2024	60,623	11,552,473	190.5616	0	569,859	0	555,555		555,555	(14,304)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 4/14/2022 Strike @ 190.5616 BXI1GS077	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	04/13/2021	04/14/2022	9,737	1,855,548	190.5616	0	50,342	0	56,778		56,778	6,437	0	0	0	0	0	0/0
BARCLAYS CUSTOM 4/14/2023 Strike @ 184.9172 BXI1GS052	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	04/15/2020	04/14/2023	8,399	1,553,134	184.9172	77,020	0	0	95,734		95,734	(884)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 5/12/2023 Strike @ 185.042 BXI1GS054	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	05/14/2020	05/12/2023	4,306	796,761	185.0420	39,614	0	0	49,169		49,169	(455)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 5/13/2022 Strike @ 190.5596 BXI1GS078	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	05/13/2021	05/13/2022	7,538	1,436,478	190.5596	0	38,897	0	45,414		45,414	6,517	0	0	0	0	0	0/0
BARCLAYS CUSTOM 5/14/2024 Strike @ 190.5596 BXI1GS079	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	05/13/2021	05/14/2024	16,021	3,052,993	190.5596	0	150,759	0	148,546		148,546	(2,214)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 6/14/2022 Strike @ 193.785 BXI1GS080	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	06/11/2021	06/14/2022	18,961	3,674,431	193.7850	0	100,306	0	84,011		84,011	(16,295)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 6/14/2023 Strike @ 185.5466 BXI1GS056	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	06/12/2020	06/14/2023	7,773	1,442,180	185.5466	71,663	0	0	86,851		86,851	(1,093)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 6/14/2024 Strike @ 193.785 BXI1GS081	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	06/11/2021	06/14/2024	4,948	958,813	193.7850	0	47,549	0	38,255		38,255	(9,293)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 7/12/2024 Strike @ 194.913 BXI1GS083	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	07/13/2021	07/12/2024	9,612	1,873,578	194.9130	0	92,183	0	70,109		70,109	(22,073)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 7/14/2022 Strike @ 194.913 BXI1GS082	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	07/13/2021	07/14/2022	16,540	3,223,766	194.9130	0	87,329	0	67,463		67,463	(19,865)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 7/14/2023 Strike @ 187.178 BXI1GS058	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	07/14/2020	07/14/2023	6,441	1,205,623	187.1780	59,902	0	0	65,707		65,707	(1,504)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 8/12/2022 Strike @ 196.4111 BXI1GS084	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	08/12/2021	08/12/2022	16,316	3,204,600	196.4111	0	86,474	0	59,206		59,206	(27,268)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 8/14/2023 Strike @ 187.8526 BXI1GS060	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	08/14/2020	08/14/2023	3,564	669,554	187.8526	33,219	0	0	35,250		35,250	(941)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 8/14/2024 Strike @ 196.4111 BXI1GS085	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	08/12/2021	08/14/2024	7,141	1,402,487	196.4111	0	69,121	0	48,195		48,195	(20,926)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 9/13/2024 Strike @ 199.7541 BXI1GS087	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	09/13/2021	09/13/2024	9,163	1,830,339	199.7541	0	90,164	0	52,650		52,650	(37,513)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 9/14/2022 Strike @ 199.7541 BXI1GS086	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	09/13/2021	09/14/2022	26,486	5,290,635	199.7541	0	143,553	0	73,817		73,817	(69,736)	0	0	0	0	0	0/0
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BXI1GS062	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XIIIIBK2824319	09/14/2020	09/14/2023	12,786	2,415,444	188.9070	120,064	0	0	119,823		119,823	(3,974)	0	0	0	0	0	0/0

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCLAYS CUSTOM 9/14/2023 Strike @ 188.907 BX11G5063	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Barclays Capital ... AC28XW13W1BK2824319	09/14/2020	09/14/2023	1,772	334,787	188.9070	16,677	0	0	16,608		16,608	(551)	0	0	0	0	0	0/0
RUSSELL 2000 1/14/2022 Strike @ 2155.349	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	01/14/2021	01/14/2022	5,421	11,684,858	2,155.3490	0	1,139,791	0	486,192		486,192	(653,599)	0	0	0	0	0	0/0
RUSSELL 2000 10/14/2021 Strike @ 1621.651 4642L\$125	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	10/14/2020	10/14/2021	4,433	7,188,876	1,621.6510	701,044	0	0	2,450,366		2,450,366	943,290	0	0	0	0	0	0/0
RUSSELL 2000 11/12/2021 Strike @ 1744.042 4642L\$126	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	11/13/2020	11/12/2021	4,444	7,749,825	1,744.0420	726,934	0	0	2,082,386		2,082,386	917,148	0	0	0	0	0	0/0
RUSSELL 2000 12/14/2021 Strike @ 1913.856 4642L\$127	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	12/14/2020	12/14/2021	3,324	6,361,734	1,913.8560	646,638	0	0	1,072,031		1,072,031	562,263	0	0	0	0	0	0/0
RUSSELL 2000 2/14/2022 Strike @ 2289.357	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	02/12/2021	02/14/2022	13,608	31,152,906	2,289.3570	0	3,105,394	0	133,133		133,133	(2,972,261)	0	0	0	0	0	0/0
4642L\$129	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	03/12/2021	03/14/2022	11,222	26,402,433	2,352.7890	0	2,599,441	0	39,658		39,658	(2,559,783)	0	0	0	0	0	0/0
RUSSELL 2000 3/14/2022 Strike @ 2352.789	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	04/14/2021	04/14/2022	9,516	21,389,725	2,247.7170	0	1,883,239	0	371,800		371,800	(1,511,439)	0	0	0	0	0	0/0
RUSSELL 2000 4/14/2022 Strike @ 2477.717	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	05/14/2021	05/13/2022	2,956	6,576,006	2,224.6300	0	557,017	0	181,648		181,648	(375,369)	0	0	0	0	0	0/0
4642L\$131	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	06/14/2021	06/14/2022	3,943	9,172,455	2,326.1450	0	744,012	0	110,759		110,759	(633,254)	0	0	0	0	0	0/0
RUSSELL 2000 5/13/2022 Strike @ 2224.63	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	07/14/2021	07/14/2022	3,732	8,218,231	2,202.3580	0	685,070	0	351,064		351,064	(334,005)	0	0	0	0	0	0/0
RUSSELL 2000 6/14/2022 Strike @ 2226.145	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	08/13/2021	08/12/2022	3,086	6,860,178	2,223.1080	0	357,415	0	297,546		297,546	(59,868)	0	0	0	0	0	0/0
RUSSELL 2000 7/14/2022 Strike @ 2202.358	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	09/14/2021	09/14/2022	4,299	9,500,527	2,209.9850	0	547,230	0	506,217		506,217	(41,013)	0	0	0	0	0	0/0
RUSSELL 2000 8/12/2022 Strike @ 2223.108	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs ..... W22LR0W2P1HZNB6K528	08/13/2021	08/12/2022	3,086	6,860,178	2,223.1080	0	357,415	0	297,546		297,546	(59,868)	0	0	0	0	0	0/0
4642L\$135	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs ..... W22LR0W2P1HZNB6K528	09/14/2021	09/14/2022	4,299	9,500,527	2,209.9850	0	547,230	0	506,217		506,217	(41,013)	0	0	0	0	0	0/0
RUSSELL 2000 9/14/2022 Strike @ 2209.985	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs ..... W22LR0W2P1HZNB6K528	10/14/2021	09/14/2022	4,299	9,500,527	2,209.9850	0	547,230	0	506,217		506,217	(41,013)	0	0	0	0	0	0/0
S&P 500 1/14/2022 Strike @ 3795.54	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	01/14/2021	01/14/2022	10,160	38,564,432	3,795.5400	0	3,026,477	0	5,783,101		5,783,101	2,756,624	0	0	0	0	0	0/0
7846L\$175	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	01/14/2021	01/14/2022	7,578	26,438,676	3,488.6700	2,138,014	0	0	6,191,939		6,191,939	2,888,829	0	0	0	0	0	0/0
S&P 500 10/14/2021 Strike @ 3488.67	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	10/14/2020	10/14/2021	7,439	26,669,178	3,585.1500	2,981,241	0	0	5,425,721		5,425,721	2,611,376	0	0	0	0	0	0/0
S&P 500 11/12/2021 Strike @ 3585.15	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	11/13/2020	11/12/2021	6,587	24,025,834	3,647.4900	1,895,711	0	0	4,495,774		4,495,774	2,209,583	0	0	0	0	0	0/0
7846L\$171	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	12/14/2020	12/14/2021	32,796	129,326,094	3,943.3400	0	10,138,540	0	15,828,355		15,828,355	5,689,815	0	0	0	0	0	0/0
S&P 500 12/14/2021 Strike @ 3647.49	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	02/12/2021	02/14/2022	25,506	100,360,357	3,934.8300	0	5,313,024	0	12,059,473		12,059,473	6,746,449	0	0	0	0	0	0/0
S&P 500 2/14/2022 Strike @ 3934.83	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEW8JPSK1K14	03/12/2021	03/14/2022	32,796	129,326,094	3,943.3400	0	10,138,540	0	15,828,355		15,828,355	5,689,815	0	0	0	0	0	0/0
7846L\$173	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	03/12/2021	03/14/2022	32,796	129,326,094	3,943.3400	0	10,138,540	0	15,828,355		15,828,355	5,689,815	0	0	0	0	0	0/0
S&P 500 3/14/2022 Strike @ 3943.34	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	03/12/2021	03/14/2022	32,796	129,326,094	3,943.3400	0	10,138,540	0	15,828,355		15,828,355	5,689,815	0	0	0	0	0	0/0
7846L\$179	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMYMCUFT09	03/12/2021	03/14/2022	32,796	129,326,094	3,943.3400	0	10,138,540	0	15,828,355		15,828,355	5,689,815	0	0	0	0	0	0/0

E06.2

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description		Description of Item(s) Hedged, Used for Income Generation or Replicated		Schedule/ Exhibit Identifier		Type(s) of Risk(s) (a)		Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 4/14/2022 Strike @ 4124.66	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo .....	KB1H1DSPPRFMYSOUXT09 ..	04/14/2021	04/14/2022	26,811	110,587,208	4,124.6600	0	7,584,077	0	9,827,083	9,827,083	2,243,006	0	0	0	0	0	0/0		
S&P 500 5/13/2022 Strike @ 4173.85	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas .....	KVQR4N79VEII8JPSK1K14 ..	05/14/2021	05/13/2022	10,328	43,108,525	4,173.8500	0	2,949,420	0	3,613,508	3,613,508	664,088	0	0	0	0	0	0/0		
S&P 500 6/14/2022 Strike @ 4255.15	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo .....	KB1H1DSPPRFMYSOUXT09 ..	06/14/2021	06/14/2022	8,790	37,402,250	4,255.1500	0	2,443,574	0	2,759,156	2,759,156	315,583	0	0	0	0	0	0/0		
S&P 500 7/14/2022 Strike @ 4374.3	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas .....	KVQR4N79VEII8JPSK1K14 ..	07/14/2021	07/14/2022	7,735	33,835,123	4,374.3000	0	2,266,631	0	1,975,464	1,975,464	(291,167)	0	0	0	0	0	0/0		
S&P 500 8/12/2022 Strike @ 4468	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs .....	W22LROWP21HZNBB6K528 ..	08/13/2021	08/12/2022	8,431	37,667,519	4,468.0000	0	2,519,958	0	1,849,026	1,849,026	(670,932)	0	0	0	0	0	0/0		
S&P 500 9/14/2022 Strike @ 4443.05	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs .....	W22LROWP21HZNBB6K528 ..			11,477	50,993,240	4,443.0500	0	3,773,500	0	(1,483,338)	(1,483,338)	(5,256,839)	0	0	0	0	0	0/0		
SWAPTION 3Y IR U/L 12/29/23 TO 12/29/33 S/PTNS036 Tenor: 1099 days SD:12/23/2020 ED:12/27/2023	Interest Rate	Exhibit 5 ....		Bank of America																				
Macro Rate Hedge .....	Exhibit 5 ....			Merr .....	EYKN6V0ZCB8VD91ULB0 ..	12/23/2020	12/27/2023	0	1,800,000,000	1.0000	43,013,746	0	18,628,139	18,628,139	(26,530,747)	0	0	0	0	0	0/0			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants																								
EURO STOXX 50 10/15/2021 Strike @ 3182 784630508 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Credit Suisse .....	ANGGYXNX0JLX3X63JN86 ..	10/15/2020	10/15/2021	5,400	17,182,800	3,182.0000	1,634,202	0	0	3,839	3,839	(774,076)	0	0	0	0	0	0/0		
FTSE 100 10/15/2021 Strike @ 50424QS08 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Credit Suisse .....	ANGGYXNX0JLX3X63JN86 ..	10/15/2020	10/15/2021	2,750	15,944,500	5,798.0000	1,457,665	0	0	3,977	3,977	(730,970)	0	0	0	0	0	0/0		
S&P 500 1/13/2022 Strike @ 3819	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Credit Suisse .....	ANGGYXNX0JLX3X63JN86 ..	01/13/2021	01/13/2022	36,747	140,336,793	3,819.0000	0	12,236,383	0	2,506,663	2,506,663	(9,729,719)	0	0	0	0	0	0/0		
S&P 500 10/12/2021 Strike @ 3534.22	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Barclays Capital ...	AC28XIIW13IBK2824319 ..	10/12/2020	10/12/2021	37,632	133,000,014	3,534.2200	12,342,399	0	0	32,597	32,597	(7,844,605)	0	0	0	0	0	0/0		
S&P 500 10/29/2021 Strike @ 1257.60	Variable Annuities ....	Exhibit 5 ....	Equity/Index	JP Morgan & Company																				
78462F\$77 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index		815DZIIZKVSZ11NUHU748 ..	01/25/2012	10/29/2021	211	265,354	1,257.6000	78,819	0	0	14	14	(1,153)	0	0	0	0	0	0/0		
S&P 500 11/12/2021 Strike @ 3400.97	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Morgan Stanley .....	4PQUHN3JPFGFNFB653 ..	10/26/2020	11/12/2021	35,149	119,539,198	3,400.9700	12,300,583	0	0	280,368	280,368	(6,401,670)	0	0	0	0	0	0/0		
78462S121 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Morgan Stanley .....	4PQUHN3JPFGFNFB653 ..	10/26/2020	12/10/2021	34,150	116,143,194	3,400.9700	12,322,793	0	0	620,347	620,347	(6,290,892)	0	0	0	0	0	0/0		
S&P 500 11/30/2021 Strike @ 1257.60	Variable Annuities ....	Exhibit 5 ....	Equity/Index	JP Morgan & Company																				
78462F\$78 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index		815DZIIZKVSZ11NUHU748 ..	01/25/2012	11/30/2021	235	295,536	1,257.6000	88,085	0	0	32	32	(1,409)	0	0	0	0	0	0/0		
S&P 500 12/10/2021 Strike @ 3400.97	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Morgan Stanley .....	4PQUHN3JPFGFNFB653 ..	10/26/2020	12/10/2021	34,096	130,380,896	3,939.4200	12,086,309	0	0	3,725,377	3,725,377	(8,360,933)	0	0	0	0	0	0/0		
78462S122 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index	JP Morgan & Company																				
S&P 500 12/31/2021 Strike @ 1257.60	Variable Annuities ....	Exhibit 5 ....	Equity/Index		815DZIIZKVSZ11NUHU748 ..	01/25/2012	12/31/2021	517	650,179	1,257.6000	194,165	0	0	162	162	(3,287)	0	0	0	0	0	0/0		
S&P 500 2/16/2022 Strike @ 3939.42	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Credit Suisse .....	ANGGYXNX0JLX3X63JN86 ..	02/16/2021	02/16/2022	34,933	138,599,968	3,967.5590	0	12,085,920	0	5,026,789	5,026,789	(7,059,131)	0	0	0	0	0	0/0		
78462S125 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Bank of America																				
S&P 500 3/17/2022 Strike @ 3967.559	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Merr .....	EYKN6V0ZCB8VD91ULB0 ..	03/17/2021	03/17/2022	34,933	138,599,968	3,967.5590	0	12,085,920	0	5,026,789	5,026,789	(7,059,131)	0	0	0	0	0	0/0		
78462S126 .....	Variable Annuities ....	Exhibit 5 ....	Equity/Index																					

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## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description of Item(s) Hedged, Used for Income Generation or Replicated		Schedule/ Exhibit Identifier		Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 4/20/2022 Strike @ 4131.78																									
78462\$127	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Credit Suisse .....	ANGGYXNX0JLX363JN86	04/20/2021	04/20/2022	30,299	125,190,124	4,131.7800	0	9,896,281	0	6,287,774		6,287,774	(3,608,508)	0	0	0	0	0	0/0		
S&P 500 5/17/2022 Strike @ 3322.24	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Barclays Capital ...	AC28XWII3WIBK2824319	05/17/2021	05/17/2022	18,505	61,479,280	3,322.2400	0	2,290,095	0	1,419,735		1,419,735	(870,360)	0	0	0	0	0	0/0		
78462\$129	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Barclays Capital ...	AC28XWII3WIBK2824319	05/17/2021	05/17/2022	18,340	76,163,497	4,152.7900	0	6,089,280	0	4,308,719		4,308,719	(1,780,561)	0	0	0	0	0	0/0		
S&P 500 5/17/2022 Strike @ 4152.79	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Barclays Capital ...	AC28XWII3WIBK2824319	05/17/2021	05/17/2022	19,643	66,733,905	3,397.2720	0	2,203,887	0	1,915,190		1,915,190	(288,697)	0	0	0	0	0	0/0		
78462\$128	Variable Annuities ....	Exhibit 5 ....	Equity/Index	BNP Paribas .....	KVQR4N79VEI8JPSK1K14	06/15/2021	06/15/2022	19,264	81,805,036	4,246.5900	0	6,116,563	0	5,506,826		5,506,826	(609,737)	0	0	0	0	0	0/0		
S&P 500 6/15/2022 Strike @ 3397.272	Variable Annuities ....	Exhibit 5 ....	Equity/Index	BNP Paribas .....	KVQR4N79VEI8JPSK1K14	06/15/2021	06/15/2022	50,400	176,507,401	3,502.1400	0	6,186,584	0	6,335,573		6,335,573	148,989	0	0	0	0	0	0/0		
78462\$131	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Morgan Stanley .....	4PQJHN3JPFGFN3BB653	07/14/2021	07/14/2022	9,806	34,340,304	3,502.1400	0	2,188,788	0	2,415,913		2,415,913	227,125	0	0	0	0	0	0/0		
S&P 500 6/15/2022 Strike @ 4246.59	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Morgan Stanley .....	4PQJHN3JPFGFN3BB653	07/14/2021	07/14/2023	7,764	27,733,022	3,572.0800	0	1,733,313	0	2,101,225		2,101,225	367,912	0	0	0	0	0	0/0		
78462\$130	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Goldman Sachs .....	W22LROWP21HZNB6K528	08/13/2021	08/11/2023	43,339	154,810,482	3,572.0800	0	5,308,064	0	6,507,956		6,507,956	1,199,891	0	0	0	0	0	0/0		
S&P 500 7/14/2022 Strike @ 3502.14	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Goldman Sachs .....	W22LROWP21HZNB6K528	08/13/2021	08/12/2022	16,723	74,386,247	4,448.1800	0	6,151,739	0	7,054,423		7,054,423	902,684	0	0	0	0	0	0/0		
78462\$132	Variable Annuities ....	Exhibit 5 ....	Equity/Index	Barclays Capital ...	AC28XWII3WIBK2824319	09/13/2021	09/13/2022	6,968	24,795,409	3,558.5400	0	1,763,573	0	1,892,029		1,892,029	128,456	0	0	0	0	0	0/0		
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options																								XXX	
0219999999. Subtotal - Purchased Options - Hedging Other																								XXX	
0289999999. Subtotal - Purchased Options - Replications																								XXX	
0359999999. Subtotal - Purchased Options - Income Generation																								XXX	
0429999999. Subtotal - Purchased Options - Other																								XXX	
0439999999. Total Purchased Options - Call Options and Warrants																								XXX	
0449999999. Total Purchased Options - Put Options																								XXX	
0459999999. Total Purchased Options - Caps																								XXX	
0469999999. Total Purchased Options - Floors																								XXX	
0479999999. Total Purchased Options - Collars																								XXX	
0489999999. Total Purchased Options - Other																								XXX	
0499999999. Total Purchased Options																								XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																								XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																								XXX	
RUSSELL 2000 1/14/2022 Strike @ 2260.53	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo .....	KB1H1DSPRFMYSOUFXT09	01/14/2021	01/14/2022	5,421	12,255,079	2,260.5300	0	(862,860)	0	(77,556)		(77,556)	785,304	0	0	0	0	0	0/0		
4642\$128	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo .....	KB1H1DSPRFMYSOUFXT09	10/14/2020	10/14/2021	4,433	7,551,915	1,703.5444	520,603	0	(2,087,347)		(2,087,347)	(900,005)	0	0	0	0	0	0/0			
RUSSELL 2000 10/14/2021 Strike @ 1703.5444 4642\$125	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas .....	KVQR4N79VEI8JPSK1K14	11/13/2020	11/12/2021	4,444	8,148,941	1,833.8602	524,663	0	(1,683,282)		(1,683,282)	(830,111)	0	0	0	0	0	0/0			
RUSSELL 2000 11/12/2021 Strike @ 1833.86 4642\$126	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas .....	KVQR4N79VEI8JPSK1K14	11/13/2020	11/12/2021	4,444	8,148,941	1,833.8602	524,663	0	(1,683,282)		(1,683,282)	(830,111)	0	0	0	0	0	0/0			

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
RUSSELL 2000 12/14/2021 Strike @ 2007.06 4642S\$127	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	12/14/2020	12/14/2021	3,324	6,671,550	2,007.0608	491,412	0	0	-(762,341)	-(762,341)	-(430,248)	0	0	0	0	0	0/0 .....	
RUSSELL 2000 2/14/2022 Strike @ 2399.246136	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	02/12/2021	02/14/2022	13,608	32,648,246	2,399.2461	0	-(2,370,186)	0	-(4,147)	-(4,147)	2,366,039	0	0	0	0	0	0/0 .....	
RUSSELL 2000 3/14/2022 Strike @ 2467.1345	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMVMCUFXT09 .....	03/12/2021	03/14/2022	11,222	27,685,591	2,467.1345	0	-(1,968,422)	0	-(2,539)	-(2,539)	1,965,884	0	0	0	0	0	0/0 .....	
RUSSELL 2000 4/14/2022 Strike @ 2361.6763	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMVMCUFXT09 .....	04/14/2021	04/14/2022	9,516	22,474,184	2,361.6763	0	-(1,367,747)	0	(64,622)	(64,622)	1,303,125	0	0	0	0	0	0/0 .....	
RUSSELL 2000 5/13/2022 Strike @ 2337.196278	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	05/14/2021	05/13/2022	2,956	6,908,752	2,337.1963	0	-(397,878)	0	(51,768)	(51,768)	346,109	0	0	0	0	0	0/0 .....	
RUSSELL 2000 6/14/2022 Strike @ 2441.5218	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	06/14/2021	06/14/2022	3,943	9,627,409	2,441.5218	0	-(525,708)	0	(28,560)	(28,560)	497,148	0	0	0	0	0	0/0 .....	
RUSSELL 2000 7/14/2022 Strike @ 2314.678258	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	07/14/2021	07/14/2022	3,732	8,637,361	2,314.6783	0	-(482,819)	0	(157,761)	(157,761)	325,058	0	0	0	0	0	0/0 .....	
RUSSELL 2000 8/12/2022 Strike @ 2336.041886	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	08/13/2021	08/12/2022	3,086	7,208,675	2,336.0419	0	-(192,771)	0	(148,895)	(148,895)	43,875	0	0	0	0	0	0/0 .....	
RUSSELL 2000 9/14/2022 Strike @ 2325.346217	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	09/14/2021	09/14/2022	4,299	9,996,454	2,325.3462	0	-(309,717)	0	(279,910)	(279,910)	29,807	0	0	0	0	0	0/0 .....	
S&P 500 1/14/2022 Strike @ 3986.8352	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 .....	01/14/2021	01/14/2022	10,160	40,508,080	3,986.8352	0	-(1,935,103)	0	(4,152,295)	(4,152,295)	(2,217,192)	0	0	0	0	0	0/0 .....	
S&P 500 10/14/2021 Strike @ 3717.1779	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMVMCUFXT09 .....	10/14/2020	10/14/2021	7,578	28,170,410	3,717.1779	1,223,237	0	0	(4,471,265)	(4,471,265)	(2,363,742)	0	0	0	0	0	0/0 .....	
S&P 500 11/12/2021 Strike @ 3769.42671	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMVMCUFXT09 .....	11/13/2020	11/12/2021	7,439	28,039,974	3,769.4267	2,239,838	0	0	(4,122,578)	(4,122,578)	(2,200,426)	0	0	0	0	0	0/0 .....	
S&P 500 12/14/2021 Strike @ 3848.83	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMVMCUFXT09 .....	12/14/2020	12/14/2021	6,587	25,352,051	3,848.8300	1,167,728	0	0	(3,300,483)	(3,300,483)	(1,825,724)	0	0	0	0	0	0/0 .....	
S&P 500 2/14/2022 Strike @ 4124.882289	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	02/12/2021	02/14/2022	25,506	105,207,763	4,124.8823	0	-(2,643,438)	0	(8,289,070)	(8,289,070)	(5,645,632)	0	0	0	0	0	0/0 .....	
S&P 500 3/14/2022 Strike @ 4144.4503	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	03/12/2021	03/14/2022	32,796	135,921,724	4,144.4503	0	-(6,582,073)	0	(10,837,087)	(10,837,087)	(4,255,015)	0	0	0	0	0	0/0 .....	
S&P 500 4/14/2022 Strike @ 4343.6794	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Wells Fargo ..... KB1H1DSPRFMVMCUFXT09 .....	04/14/2021	04/14/2022	26,811	116,459,387	4,343.6794	0	-(4,487,635)	0	(5,911,083)	(5,911,083)	(1,423,448)	0	0	0	0	0	0/0 .....	
S&P 500 5/13/2022 Strike @ 4412.59422	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	05/14/2021	05/13/2022	10,328	45,574,332	4,412.5942	0	-(1,638,920)	0	(2,049,916)	(2,049,916)	(410,996)	0	0	0	0	0	0/0 .....	
S&P 500 6/14/2022 Strike @ 4493.0129	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KB1H1DSPRFMVMCUFXT09 .....	06/14/2021	06/14/2022	8,790	39,493,044	4,493.0129	0	-(1,310,286)	0	(1,533,841)	(1,533,841)	(223,555)	0	0	0	0	0	0/0 .....	
S&P 500 7/14/2022 Strike @ 4630.19655	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	07/14/2021	07/14/2022	7,735	35,814,478	4,630.1966	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 8/14/2022 Strike @ 4707.222289	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	08/13/2021	08/14/2022	7,735	35,814,478	4,707.2223	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 9/14/2022 Strike @ 4784.255229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	09/13/2021	09/14/2022	7,735	35,814,478	4,784.2552	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 10/14/2022 Strike @ 4861.288229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	10/12/2021	10/14/2022	7,735	35,814,478	4,861.2882	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 11/14/2022 Strike @ 4938.321229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	11/11/2021	11/14/2022	7,735	35,814,478	4,938.3212	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 12/14/2022 Strike @ 5015.354229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	12/10/2021	12/14/2022	7,735	35,814,478	5,015.3542	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 1/14/2023 Strike @ 5092.387229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	01/09/2022	01/14/2023	7,735	35,814,478	5,092.3872	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 2/14/2023 Strike @ 5169.420229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	02/08/2022	02/14/2023	7,735	35,814,478	5,169.4202	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 3/14/2023 Strike @ 5246.453229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	03/07/2022	03/14/2023	7,735	35,814,478	5,246.4532	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 4/14/2023 Strike @ 5323.486229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	04/06/2022	04/14/2023	7,735	35,814,478	5,323.4862	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 5/13/2023 Strike @ 5400.519229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	05/05/2022	05/13/2023	7,735	35,814,478	5,400.5192	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 6/14/2023 Strike @ 5477.552229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	06/04/2022	06/14/2023	7,735	35,814,478	5,477.5522	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 7/14/2023 Strike @ 5554.585229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	07/03/2022	07/14/2023	7,735	35,814,478	5,554.5852	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 8/14/2023 Strike @ 5631.618229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	08/02/2022	08/14/2023	7,735	35,814,478	5,631.6182	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 9/14/2023 Strike @ 5708.651229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....	09/01/2022	09/14/2023	7,735	35,814,478	5,708.6512	0	-(1,189,659)	0	(973,626)	(973,626)	216,031	0	0	0	0	0	0/0 .....	
S&P 500 10/14/2023 Strike @ 5785.684229	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	BNP Paribas ..... KVQR4N79VEI8JPSK1K14 .....</																		

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

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 8/12/2022 Strike @ 4724.0164	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 ..	08/13/2021	08/12/2022	8,431	39,825,868	4,724.0164	0	(1,344,731)	0	(883,269)		(883,269)	461,462	0	0	0	0	0	0/0 .....
S&P 500 9/14/2022 Strike @ 4694.53	Fixed Index Annuities	Exhibit 5 ....	Equity/Index	Goldman Sachs ..... W22LROWP21HZNB6K528 ..	09/14/2021	09/14/2022	11,477	53,879,496	4,694.5300	0	(2,141,716)	0	2,849,546		2,849,546	4,991,262	0	0	0	0	0	0/0 .....
<b>0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants</b>										6,167,481	(31,751,668)	0	(49,023,699)	XXX	(49,023,699)	(9,394,990)	0	0	0	0	0	XXX
SWAPTION 3Y IR U/L 12/29/23 TO 12/29/33 SNIPTNS037 Tenor : 1099 days SD:12/23/2020 ED:12/27/2023	Macro Rate Hedge .....	Exhibit 5 ....	Interest Rate	Bank of America Merr .....	EYKN6V02CB8D91ULB80 ..	12/23/2020	12/27/2023	0	1,800,000,000	0.4000	17,498,746	0	(6,702,069)		(6,702,069)	11,950,919	0	0	0	0	0	0/0 .....
<b>0659999999. Subtotal - Written Options - Hedging Other - Put Options</b>										17,498,746	0	0	(6,702,069)	XXX	(6,702,069)	11,950,919	0	0	0	0	0	XXX
<b>0709999999. Subtotal - Written Options - Hedging Other</b>										23,666,227	(31,751,668)	0	(55,725,768)	XXX	(55,725,768)	2,555,928	0	0	0	0	0	XXX
<b>0779999999. Subtotal - Written Options - Replications</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>0849999999. Subtotal - Written Options - Income Generation</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>0919999999. Subtotal - Written Options - Other</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>0929999999. Total Written Options - Call Options and Warrants</b>										6,167,481	(31,751,668)	0	(49,023,699)	XXX	(49,023,699)	(9,394,990)	0	0	0	0	0	XXX
<b>0939999999. Total Written Options - Put Options</b>										17,498,746	0	0	(6,702,069)	XXX	(6,702,069)	11,950,919	0	0	0	0	0	XXX
<b>0949999999. Total Written Options - Caps</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>0959999999. Total Written Options - Floors</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>0969999999. Total Written Options - Collars</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>0979999999. Total Written Options - Other</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>0989999999. Total Written Options</b>										23,666,227	(31,751,668)	0	(55,725,768)	XXX	(55,725,768)	2,555,928	0	0	0	0	0	XXX
<b>CREDIT SUISSE FB USA INC Fixed Rate Currency Swap BSWAP1 .....</b>	CSL FINANCE PTY LIMITED 01297#AF5 .....	Sch D .....	Currency	CREDIT SUISSE FB	EXD7DEVFDH4H0FFQ7349 .....	11/12/2014	11/12/2024	0	9,038,400	(1,930000)	3,780000	0	0	139,791	930,300	930,300	0	490,700	0	0	79,782	0/0 .....
<b>1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange</b>										0	0	139,791	930,300	XXX	930,300	0	490,700	0	0	0	79,782	XXX
<b>1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108</b>										0	0	139,791	930,300	XXX	930,300	0	490,700	0	0	0	79,782	XXX
<b>1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1169999999. Subtotal - Swaps - Hedging Other</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1229999999. Subtotal - Swaps - Replication</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1289999999. Subtotal - Swaps - Income Generation</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1349999999. Subtotal - Swaps - Other</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1359999999. Total Swaps - Interest Rate</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1369999999. Total Swaps - Credit Default</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1379999999. Total Swaps - Foreign Exchange</b>										0	0	139,791	930,300	XXX	930,300	0	490,700	0	0	0	79,782	XXX
<b>1389999999. Total Swaps - Total Return</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1399999999. Total Swaps - Other</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1409999999. Total Swaps</b>										0	0	139,791	930,300	XXX	930,300	0	490,700	0	0	0	79,782	XXX
<b>1479999999. Subtotal - Forwards</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1509999999. Subtotal - SSAP No. 108 Adjustments</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108</b>										0	0	139,791	930,300	XXX	930,300	0	490,700	0	0	0	79,782	XXX
<b>1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1709999999. Subtotal - Hedging Other</b>										117,236,218	111,088,639	0	102,758,686	XXX	102,758,686	(62,700,424)	0	0	0	0	0	XXX
<b>1719999999. Subtotal - Replication</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1729999999. Subtotal - Income Generation</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1739999999. Subtotal - Other</b>										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
<b>1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives</b>										117,236,218	111,088,639	139,791	103,688,986	XXX	103,688,986	(62,700,424)	490,700	0	0	0	79,782	XXX
<b>1759999999 - Totals</b>																						

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

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

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

## **SCHEDULE DB - PART B - SECTION 1**

#### Futures Contracts Open as of the Current Statement Date

1759999999 - Totals

1

xx

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo .....	(3,865,570)	3,865,570	0
<b>Total Net Cash Deposits</b>			

(a)

(b)

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

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

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value				Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure	
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral				
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0	0	0
BARCLAYS CAPITAL	AC28XW13W1BK2824319	Y	Y	18,620,000	0	20,210,226	0	1,590,226	20,210,226	0	1,590,226	0	0	0
JP MORGAN CHASE	815DZI2ZKVSZ11NUH748	Y	Y	0	0	209	0	209	0	209	0	0	0	0
BNP PARIBAS	KVQR4N79EW18JPSK1K14	Y	Y	15,950,000	0	17,417,245	0	1,467,245	17,417,245	0	1,467,245	0	0	0
CREDIT SUISSE	ANGGYXNX0JLX3X63JN86	Y	Y	13,000,000	0	13,457,930	0	457,930	13,457,930	0	457,930	0	79,782	0
GOLDMAN SACHS	W22LROIPI21HZNBB6K528	Y	Y	10,400,000	0	11,316,101	0	916,101	11,316,101	0	916,101	0	0	0
BANK OF AMERICA MERRILL LYNCH	EYKNGV0ZCBBVD91ULB0	Y	Y	16,530,000	0	16,952,860	0	422,860	16,952,860	0	422,860	0	0	0
MORGAN STANLEY	4PQHNGJPFGFNF3BB653	Y	Y	7,810,000	0	9,652,202	0	1,842,202	9,652,202	0	1,842,202	0	0	0
WELLS FARGO	KB1H1DSPRFM1YMCUFXT09	Y	Y	15,140,000	0	14,682,214	0	0	14,682,214	0	0	0	0	0
0299999999. Total NAIC 1 Designation			97,450,000	0	103,688,986	0	6,696,772	103,688,986	0	6,696,772	0	79,782	0	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			97,450,000	0	103,688,986	0	6,696,772	103,688,986	0	6,696,772	0	79,782	0	
1. Offset per SSAP No. 64					0	0								
2. Net after right of offset per SSAP No. 64					103,688,986	0								

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

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

## Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS CAPITAL	AC28XWWI3W1BK2824319	MONEY MARKET FUND	31846V-56-7 FIRST AMERICAN TREASURY	18,620,000	18,620,000	18,620,000		IV.
BNP PARIBAS	KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V-56-7 FIRST AMERICAN TREASURY	15,950,000	15,950,000	15,950,000		IV.
CREDIT SUISSE	ANGYXNX0JLX3K63JN86	MONEY MARKET FUND	31846V-56-7 FIRST AMERICAN TREASURY	13,000,000	13,000,000	13,000,000		IV.
GOLDMAN SACHS	W22LROII21HZNB6K528	MONEY MARKET FUND	31846V-56-7 FIRST AMERICAN TREASURY	10,400,000	10,400,000	10,400,000		IV.
BANK OF AMERICA MERRILL LYNCH	EYKN6VOZC88VDS91ULB80	MONEY MARKET FUND	31846V-56-7 FIRST AMERICAN TREASURY	16,530,000	16,530,000	16,530,000		IV.
MORGAN STANLEY	4PQUH3JPFGFNF3B8653	MONEY MARKET FUND	31846V-56-7 FIRST AMERICAN TREASURY	7,810,000	7,810,000	7,810,000		IV.
WELLS FARGO	KB1H1DSPRFIMYMCUFXT09	MONEY MARKET FUND	31846V-56-7 FIRST AMERICAN TREASURY	15,140,000	15,140,000	15,140,000		IV.
0199999999 - Total				97,450,000	97,450,000	97,450,000	XXX	XXX

## Collateral Pledged to Reporting Entity

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

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  
**N O N E**

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
06417M-NC-5 BAN OF NOVA SCOTIA Hous		C.	.1.E FE	2,800,974	2,800,000	02/28/2022
CR1727-13-8 BNP PARIBAS SA RECENT		C.	.1.D FE	2,000,000	2,000,000	11/04/2021
CR5741-72-1 BOFA SECURITIES INC. RECENT		C.	.1.E FE	2,000,000	2,000,000	11/04/2021
CR8744-22-0 JP MORGAN SECURITIES LLC RECENT 0.435%		C.	.1.E FE	1,000,000	1,000,000	11/04/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				7,800,974	7,800,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				7,800,974	7,800,000	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				7,800,974	7,800,000	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				7,800,974	7,800,000	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0 ASB FINANCE LTD LONDON		C.	.1.D FE	499,999	500,000	10/01/2021
000000-00-0 BOFA SECURITIES INC		C.	.1.E FE	2,999,616	2,999,550	11/15/2021
000000-00-0 BANK OF AMERICA NA		C.	.1.E FE	3,000,000	3,000,000	03/09/2022
000000-00-0 BANK OF MONTREAL		C.	.1.E FE	1,500,000	1,500,000	06/28/2022
000000-00-0 BANK OF NOVA SCOTIA Hous		C.	.1.E FE	2,800,028	2,800,000	10/20/2022
000000-00-0 CAFCO LLC		C.	.1.E FE	2,499,968	2,499,941	10/06/2021
000000-00-0 CANADIAN IMP BK COMM NY		C.	.1.E FE	2,600,198	2,600,000	02/10/2022
000000-00-0 CANADIAN IMP BK COMM NY		C.	.1.E FE	1,000,000	1,000,000	01/24/2022
000000-00-0 CANADIAN IMP BK COMM NY		C.	.1.E FE	2,800,000	2,800,000	04/28/2022
000000-00-0 CANADIAN IMP BK COMM NY		C.	.1.E FE	2,499,858	2,500,000	08/03/2022
000000-00-0 COLLAT CP FLEX CO LLC		C.	.1.E FE	1,499,807	1,499,681	11/15/2021
000000-00-0 COMMONWEALTH BK		C.	.1.D FE	2,499,855	2,500,000	01/24/2022
000000-00-0 COMMONWEALTH BK AUSTRALI		C.	.1.D FE	2,500,027	2,500,000	06/17/2022
000000-00-0 COOPERAT RABOBANK UA/NY		C.	.1.E FE	2,899,806	2,900,000	05/27/2022
000000-00-0 COOPERATIEVE RABOBANK UA		C.	.1.E FE	2,500,068	2,500,053	10/12/2021
000000-00-0 COOPERATIEVE RABOBANK UA		C.	.1.E FE	2,050,103	2,050,035	12/01/2021
000000-00-0 COOPERATIEVE RABOBANK UA		C.	.1.E FE	2,000,042	2,000,028	11/22/2021
000000-00-0 DNB BANK ASA		C.	.1.D FE	2,499,095	2,498,600	02/22/2022
000000-00-0 FAIRWAY FINANCE CORP		C.	.1.E FE	2,799,314	2,799,456	12/10/2021
000000-00-0 FAIRWAY FINANCE CORP		C.	.1.E FE	1,500,036	1,500,000	11/18/2021
000000-00-0 FMS WERTMANAGEMENT		C.	.1.D FE	2,699,978	2,699,978	10/04/2021
000000-00-0 FMS WERTMANAGEMENT		C.	.1.D FE	2,799,756	2,799,722	11/04/2021
000000-00-0 ING (US) FUNDING LLC		C.	.1.E FE	899,565	899,478	02/22/2022
000000-00-0 ING (US) FUNDING LLC		C.	.1.E FE	2,799,404	2,799,388	12/15/2021
000000-00-0 LIBERTY STREET FDG LLC		C.	.1.E FE	2,399,839	2,399,824	10/25/2021
000000-00-0 LIBERTY STREET FDG LLC		C.	.1.E FE	2,798,914	2,799,067	01/18/2022
000000-00-0 MIZUHO BANK LTD/NY		C.	.1.E FE	1,500,005	1,500,000	10/01/2021
000000-00-0 MIZUHO BANK LTD/NY		C.	.1.E FE	1,500,051	1,500,000	03/04/2022
000000-00-0 MIZUHO BANK LTD/NY		C.	.1.E FE	2,800,067	2,800,000	11/12/2021
000000-00-0 MIZUHO BANK LTD/NY		C.	.1.E FE	2,000,262	2,000,000	01/18/2022
000000-00-0 MONT BLANC CAPITAL CORP		C.	.1.E FE	2,999,952	2,999,945	10/07/2021
000000-00-0 NATIONAL AUSTRALI BANK L		C.	.1.D FE	2,699,995	2,700,000	10/01/2021
000000-00-0 NATIONAL AUSTRALI BANK L		C.	.1.D FE	2,250,101	2,250,000	12/10/2021
000000-00-0 NEDERLANDSE WATERSCHAPS		C.	.1.D FE	2,799,698	2,799,675	11/08/2021
000000-00-0 NEDERLANDSE WATERSCHAPS		C.	.1.D FE	3,399,419	3,399,367	11/30/2021
000000-00-0 NORDEA BANK ABP		C.	.1.D FE	1,499,367	1,499,235	02/14/2022
000000-00-0 OLD LINE FUNDING LLC		C.	.1.D FE	1,499,949	1,500,000	04/18/2022
000000-00-0 OLD LINE FUNDING LLC		C.	.1.D FE	1,500,000	1,500,000	04/01/2022
000000-00-0 ROYAL BANK OF CANADA NY		C.	.1.D FE	2,500,000	2,500,000	06/23/2022
000000-00-0 SKANDINAV ENSKILDA BANK		C.	.1.E FE	2,799,863	2,799,813	10/25/2021
000000-00-0 SKANDINAV ENSKILDA BANK		C.	.1.E FE	2,824,223	2,824,171	01/05/2022
000000-00-0 SUMITOMO MITSUI TRUST NY		C.	.1.E FE	2,800,112	2,800,000	11/08/2021
000000-00-0 SUMITOMO MITSUI TRUST NY		C.	.1.E FE	1,500,012	1,500,000	12/08/2021
000000-00-0 SUMITOMO MITSUI TRUST NY		C.	.1.E FE	1,500,084	1,500,000	10/20/2021
000000-00-0 SUMITOMO MITSU BANKING		C.	.1.E FE	3,000,006	3,000,000	10/01/2021
000000-00-0 SUMITOMO MITSUI BANK NY		C.	.1.E FE	1,500,151	1,500,020	11/18/2021
000000-00-0 SUNCORP METWAY LTD		C.	.1.E FE	1,499,720	1,499,805	10/27/2021
000000-00-0 SUNCORP METWAY LTD		C.	.1.E FE	1,499,339	1,499,725	11/30/2021
000000-00-0 SUNCORP METWAY LTD		C.	.1.E FE	1,498,763	1,499,455	01/18/2022
000000-00-0 SVENSKA HANDELSBANKEN AB		C.	.1.D FE	1,799,959	1,799,951	10/12/2021
000000-00-0 SVENSKA HANDELSBANKEN AB		C.	.1.D FE	2,900,104	2,899,978	11/01/2021
000000-00-0 TORONTO DOMINION BANK NY		C.	.1.D FE	999,970	1,000,000	12/09/2021
000000-00-0 TORONTO DOMINION BANK		C.	.1.D FE	2,000,144	2,000,000	06/22/2022
000000-00-0 TOTALENERGIES CAP CANADA		C.	.1.E FE	2,899,284	2,899,331	12/23/2021
000000-00-0 TOYOTA FINANCE AUSTRALIA		C.	.1.D FE	2,499,870	2,499,819	10/21/2021
000000-00-0 TOYOTA FINANCE AUSTRALIA		C.	.1.D FE	999,774	999,736	12/13/2021
000000-00-0 TOYOTA CRED PUERTO RICO		C.	.1.D FE	2,499,353	2,499,124	01/06/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				125,314,873	125,313,951	XXX
000000-00-0 CASH		C.		54	54	
9099999. Total - Cash (Schedule E Part 1 type)				54	54	XXX
032051-XN-1 APIPHENOL CORP		C.	.2.A FE	2,899,803	2,899,780	10/22/2021
052710-XC-6 AUTOBAHN FUNDING CO LLC		C.	.1.E FE	2,699,922	2,699,926	10/12/2021
1247P2-Y9-9 CAFCO LLC		C.	.1.E FE	2,799,689	2,799,727	11/09/2021
13608A-X7-6 CA IMPERIAL BK OF COMM		C.	.1.E FE	3,999,944	3,999,967	10/07/2021
15963T-Y8-6 CHARIOT FUNDING LLC		C.	.1.E FE	2,999,676	2,999,715	11/08/2021
1725E2-XF-3 CINTAS CORPORATION NO 2		C.	.2.A FE	2,899,843	2,899,820	10/15/2021
19423J-XC-6 COLLAT CP FLEX CO LLC		C.	.1.E FE	299,991	299,993	10/12/2021
20271E-IC-9 COMMONWEALTH BK AUSTR NY		C.	.1.D FE	2,300,000	2,300,000	11/05/2021
20272D-XL-9 COMMONWEALTH BK AUSTRALI		C.	.1.D FE	2,799,877	2,799,882	10/20/2021
23328A-X8-2 DZ BANK NY		C.	.1.D FE	2,700,065	2,700,042	10/29/2021
2332K0-Y4-8 DNB BANK ASA		C.	.1.D FE	2,499,873	2,499,764	11/04/2021
2332K0-YC-0 DNB BANK ASA		C.	.1.D FE	649,946	649,947	11/12/2021
30229A-X1-2 EXXON MOBIL CORP		C.	.1.D FE	2,999,997	3,000,000	10/01/2021
30601V-X1-4 FAIRWAY FINANCE CORP		C.	.1.E FE	349,999	350,000	10/01/2021
34411G-YJ-9 FMS WERTMANAGEMENT		C.	.1.D FE	1,499,857	1,499,860	11/18/2021
48246T-X5-3 KFW		C.	.1.D FE	2,999,976	2,999,987	10/05/2021
53127T-X1-6 LIBERTY STREET FDG LLC		C.	.1.E FE	799,998	800,000	10/01/2021
54316T-XN-7 LONGSHIP FUNDING LLC		C.	.1.D FE	2,999,844	2,999,877	10/22/2021
57978C-X1-4 MCCORMICK & COMPANY INC		C.	.2.A FE	2,049,994	2,050,000	10/01/2021
57978C-XT-3 MCCORMICK & COMPANY INC		C.	.2.A FE	2,899,701	2,899,707	10/27/2021
6117P4-XF-2 MONT BLANC CAPITAL CORP		C.	.1.E FE	1,499,945	1,499,942	10/15/2021
6117P4-XM-7 MONT BLANC CAPITAL CORP		C.	.1.E FE	1,499,918	1,499,950	10/21/2021

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
62939L-X4-6	NRW BANK	C.	.1.D FE	3,499,976	3,499,985	10/04/2021
62939L-XE-4	NRW BANK	C.	.1.D FE	999,981	999,982	10/14/2021
62939L-XJ-3	NRW BANK	C.	.1.D FE	2,999,904	2,999,858	10/18/2021
63254A-BB-3	NATIONAL AUSTRALIA BK/NY	C.	.1.D FE	1,303,497	1,304,273	11/04/2021
63254E-YV-6	NATIONAL AUSTRALIA BANK L	C.	.1.D FE	2,999,649	2,999,607	11/29/2021
69372A-YA-4	PACCAR FINANCIAL CORP	C.	.1.E FE	2,999,829	2,999,833	11/10/2021
78015M-2C-3	ROYAL BANK OF CANADA NY	C.	.1.D FE	3,000,015	3,000,000	10/01/2021
82880W-XE-7	SIMON PROPERTY GRP LP	C.	.2.A FE	2,749,915	2,749,881	10/14/2021
83050T-X4-8	SKANDINAV ENSK ILDA BANK	C.	.1.E FE	499,996	499,997	10/04/2021
83050T-XL-0	SKANDINAV ENSK ILDA BANK	C.	.1.E FE	324,987	324,986	10/20/2021
83050T-ZU-8	SKANDINAV ENSK ILDA BANK	C.	.1.E FE	2,499,382	2,499,389	12/28/2021
86564G-YB-8	SUMITOMO MITSU TRUST NY	C.	.1.E FE	6,000,000	6,000,000	10/07/2021
86565C-M4-8	SUMITOMO MITSUI BANK NY	C.	.1.F FE	2,400,074	2,399,954	11/03/2021
8672E2-XS-2	SUNCORP METWAY LTD	C.	.1.E FE	1,499,729	1,499,906	10/26/2021
86959R-QY-9	SVENSKA HANDELSBANKEN NY	C.	.1.D FE	2,900,075	2,900,024	12/01/2021
89119A-X6-0	TORONTO DOMINION BANK	C.	.1.D FE	2,999,961	2,999,979	10/06/2021
8AAMFO-91-1	DVIS GOVERNMENT MONEY MARKET SERIES INST	C.	.1.A FE	8,737,257	8,737,257	
8AAMFO-AK-7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C.	.1.A FE	5,247,480	5,247,480	
983872-X8-6	XCEL ENERGY INC	C.	.2.A FE	2,899,916	2,899,938	10/08/2021
CR2947-86-7	BNP PARIBAS SA REPO 0.05% 10/1/2021	C.	.1.E FE	15,000,000	15,000,000	10/01/2021
CR3320-53-6	HSBC SECURITIES (USA) INC REPO 0.05% 10	C.	.1.E FE	11,000,000	11,000,000	10/01/2021
CR3867-53-6	BOFA SECURITIES INC REPO 0.05% 10/1/2022	C.	.1.E FE	10,000,000	10,000,000	10/01/2021
CR4458-88-9	BNP PARIBAS SA REPONT 0.22% 10/1/2021	C.	.1.E FE	4,000,000	4,000,000	10/01/2021
CR4613-90-5	CREDIT AGRICOLE CORPORATE & INVESTMENT	C.	.1.E FE	3,000,000	3,000,000	10/01/2021
CR4820-29-4	HSBC SECURITIES (USA) INC REPONT 0.17%	C.	.1.E FE	3,000,000	3,000,000	10/01/2021
CR4997-93-6	ING FINANCIAL MARKETS LLC REPONT 0.15%	C.	.1.E FE	2,000,000	2,000,000	10/01/2021
CR5372-16-2	TD SECURITIES USA LLC REPONT 0.14% 10/1	C.	.1.C FE	3,500,000	3,500,000	10/01/2021
CR8542-76-1	CREDIT AGRICOLE CORPORATE AND INVESTIMENT	C.	.1.E FE	5,000,000	5,000,000	10/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				162,209,481	162,210,215	XXX
9999999 - Totals				295,325,382	295,324,220	XXX

## General Interrogatories:

1. Total activity for the year Fair Value \$ 13,346,772 Book/Adjusted Carrying Value \$ 13,348,033
2. Average balance for the year Fair Value \$ 278,665,803 Book/Adjusted Carrying Value \$ 278,662,838
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 278,925,040	NAIC 2 \$ 16,399,126	NAIC 3 \$ 0	NAIC 4 \$ 0	NAIC 5 \$ 0	NAIC 6 \$ 0
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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

### Reinvested Collateral Assets Owned Current Statement Date

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

## 9999999 - Totals

### General Interrogatories:

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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
U.S. Bank .....	Cincinnati, OH .....	0.000	.0	0	128,559,860	7,305,152	185,822,769	XXX
BMO Harris Bank N.A. ....	Chicago, IL .....	0.000	.0	0	5,424,023	5,448,016	5,465,001	XXX
Goldman Sachs .....	New York, NY .....	0.000	.0	0	14,911,564	7,753,456	7,745,829	XXX
Key Bank .....	Cincinnati, OH .....	0.000	.0	0	12,161,494	5,637,973	28,370,030	XXX
Fifth Third Bank .....	Cincinnati, OH .....	0.000	.0	0	21,419,604	17,761,471	21,818,427	XXX
Associated Bank .....	Green Bay, WI .....	0.000	.0	0	10,003,990	10,004,000	25,004,212	XXX
Citizens Bank .....	Providence, RI .....	0.000	.0	0	25,011,557	25,013,682	25,015,737	XXX
Regions Bank .....	Birmingham, AL .....	0.000	.0	0	24,999,980	24,999,944	24,999,894	XXX
0199998. Deposits in ...	2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	314,963	304,963	314,963	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	242,807,035	104,228,657	324,556,862	XXX
0299998. Deposits in ...	0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	242,807,035	104,228,657	324,556,862	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	242,807,035	104,228,657	324,556,862	XXX

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

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
31846V-56-7 FIRST AMERICAN GOVT OBLIG FUND CL Z			09/30/2021	.000		124,147,413	0	19,645
8699999. Subtotal - All Other Money Market Mutual Funds						124,147,413	0	19,645
9999999 - Total Cash Equivalents						124,147,413	0	19,645