



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

QUARTERLY STATEMENT

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code07040704NAIC Company Code89206Employer's ID Number31-0962495

(Current)(Prior)

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

Country of DomicileUnited States of America

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

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

Statutory Home OfficeOne Financial WayCincinnati, OH, US 45242

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative OfficeOne Financial Way

(Street and Number)

Cincinnati, OH, US 45242513-794-6100

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail AddressPost Office Box 237Cincinnati, OH, US 45201

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and RecordsOne Financial Way

(Street and Number)

Cincinnati, OH, US 45242513-794-6100-6015

(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website AddressN/A

Statutory Statement ContactAmber Dawn Roberts513-794-6100-6015

(Name)(Area Code) (Telephone Number)

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(E-mail Address)(FAX Number)

OFFICERS

President & Chief Operating OfficerBarbara Ann Turner

TreasurerDoris Lee Paul

SecretaryTherese Susan McDonough

Senior Vice President, Head of Valuation, AFR, Appointed ActuaryScott Niel Shepherd

OTHER

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

DIRECTORS OR TRUSTEES

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

State ofOhio

County ofButler

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

Barbara Ann Turner
President & Chief Operating Officer

Therese Susan McDonough
Secretary

Doris Lee Paul
Treasurer

Subscribed and sworn to before me this4thday ofNovember, 2021

a. Is this an original filing?Yes [X] No []

b. If no,

1. State the amendment number

2. Date filed

3. Number of pages attached

Stephanie Coleman
Notary Public
Expires November 24, 2025

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,854,477,464	0	1,854,477,464	1,748,744,157
2. Stocks:				
2.1 Preferred stocks	15,000,000	0	15,000,000	2,000,000
2.2 Common stocks	19,219,377	0	19,219,377	9,260,549
3. Mortgage loans on real estate:				
3.1 First liens	402,677,271	0	402,677,271	398,099,955
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$28,972,212), cash equivalents (\$0) and short-term investments (\$0)	28,972,212	0	28,972,212	57,511,104
6. Contract loans (including \$0 premium notes)	123,589,719	0	123,589,719	122,742,394
7. Derivatives	3,419,508	0	3,419,508	3,776,708
8. Other invested assets	32,170,102	0	32,170,102	26,298,493
9. Receivables for securities	1,927,412	0	1,927,412	4,553
10. Securities lending reinvested collateral assets	90,753,535	0	90,753,535	86,920,419
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,572,206,600	0	2,572,206,600	2,455,358,332
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	18,236,687	0	18,236,687	17,113,103
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	9,140,458	0	9,140,458	10,545,120
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	114,399,976	0	114,399,976	117,364,423
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,634,314	0	15,634,314	17,181,289
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	573,025	0	573,025	567,322
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	76,671	0	76,671	0
18.2 Net deferred tax asset	69,094,037	40,772,134	28,321,903	29,106,022
19. Guaranty funds receivable or on deposit	1,900,303	0	1,900,303	1,983,842
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	31,107,167	0	31,107,167	90,080,957
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,482,671	0	1,482,671	77,060
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,833,851,909	40,772,134	2,793,079,775	2,739,377,470
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	312,898,272	0	312,898,272	293,200,671
28. Total (Lines 26 and 27)	3,146,750,181	40,772,134	3,105,978,047	3,032,578,141
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. State taxes recoverable	1,395,060	0	1,395,060	2,000
2502. Fund revenue receivable	87,611	0	87,611	75,060
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,482,671	0	1,482,671	77,060

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

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$2,122,695,645 less \$0 included in Line 6.3 (including \$0 Modco Reserve)	2,122,695,645	2,099,372,467
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	87,543,560	84,296,379
3. Liability for deposit-type contracts (including \$0 Modco Reserve)	129,053,192	107,819,676
4. Contract claims:		
4.1 Life	22,957,265	23,200,182
4.2 Accident and health	901,177	885,687
5. Policyholders' dividends/refunds to members \$0 and coupons \$0 due and unpaid	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$0 Modco)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$0 Modco)	0	0
6.3 Coupons and similar benefits (including \$0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$0 discount; including \$378,301 accident and health premiums	1,320,182	800,728
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$0 accident and health experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$8,475,972 assumed and \$5,606,809 ceded	14,082,781	19,672,831
9.4 Interest Maintenance Reserve	20,267,044	21,512,931
10. Commissions to agents due or accrued-life and annuity contracts \$3,843,400 , accident and health \$245,323 and deposit-type contract funds \$0	4,088,724	4,566,860
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	1,745,282	1,648,153
13. Transfers to Separate Accounts due or accrued (net) (including \$1,564,664 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,564,664	1,434,865
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,565,812	5,666,600
15.1 Current federal and foreign income taxes, including \$0 on realized capital gains (losses)	0	1,745,677
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,286,423	3,310,198
17. Amounts withheld or retained by reporting entity as agent or trustee	1,385,000	3,506,250
18. Amounts held for agents' account, including \$0 agents' credit balances	0	0
19. Remittances and items not allocated	10,480,609	3,391,719
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$0 and interest thereon \$0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	21,200,389	17,648,447
24.02 Reinsurance in unauthorized and certified (\$0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	6,061,802	7,117,459
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	5,998,350	11,085,140
24.10 Payable for securities lending	90,753,535	86,920,419
24.11 Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	1,015,205	1,028,539
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,549,966,641	2,506,631,207
27. From Separate Accounts Statement	312,898,272	293,200,672
28. Total liabilities (Lines 26 and 27)	2,862,864,913	2,799,831,879
29. Common capital stock	9,600,005	9,600,005
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	145,536,844	135,169,971
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 29 \$0)	0	0
36.20 shares preferred (value included in Line 30 \$0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	233,513,130	223,146,257
38. Totals of Lines 29, 30 and 37	243,113,135	232,746,262
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,105,978,048	3,032,578,141
DETAILS OF WRITE-INS		
2501. Unclaimed funds	1,015,205	1,028,539
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,015,205	1,028,539
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	114,466,442	105,218,919	136,202,536
2. Considerations for supplementary contracts with life contingencies	516,316	0	0
3. Net investment income	76,156,764	77,334,942	103,091,454
4. Amortization of Interest Maintenance Reserve (IMR)	3,956,764	1,491,573	3,483,849
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	24,160,890	36,208,938	51,132,681
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,207,190	999,921	1,370,262
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	16,375,299	16,860,693	23,531,623
9. Totals (Lines 1 to 8.3)	236,839,665	238,114,986	318,812,405
10. Death benefits	60,023,868	58,863,104	85,628,084
11. Matured endowments (excluding guaranteed annual pure endowments)	1,183	5,000	5,000
12. Annuity benefits	1,635,525	1,850,790	2,535,379
13. Disability benefits and benefits under accident and health contracts	8,540,436	8,413,603	10,865,454
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	48,941,921	60,550,556	75,773,892
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	2,605,131	3,273,402	4,269,824
18. Payments on supplementary contracts with life contingencies	43,990	46,812	57,639
19. Increase in aggregate reserves for life and accident and health contracts	26,570,353	3,774,464	6,552,410
20. Totals (Lines 10 to 19)	148,362,407	136,777,731	185,687,682
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	30,785,139	32,493,147	42,855,489
22. Commissions and expense allowances on reinsurance assumed	9,996	14,992	19,029
23. General insurance expenses and fraternal expenses	37,800,727	42,743,984	56,840,961
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,182,120	9,792,748	13,278,814
25. Increase in loading on deferred and uncollected premiums	1,989,924	12,613,667	12,386,914
26. Net transfers to or (from) Separate Accounts net of reinsurance	(6,100,728)	(8,576,489)	(10,016,077)
27. Aggregate write-ins for deductions	61,874	2,117,286	4,381,128
28. Totals (Lines 20 to 27)	220,091,459	227,977,066	305,433,940
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	16,748,206	10,137,920	13,378,465
30. Dividends to policyholders and refunds to members	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	16,748,206	10,137,920	13,378,465
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	195,188	1,375,061	(268,475)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	16,553,018	8,762,859	13,646,940
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$385,775 (excluding taxes of \$720,613 transferred to the IMR)	1,504,271	(1,702,915)	(3,078,019)
35. Net income (Line 33 plus Line 34)	18,057,289	7,059,944	10,568,921
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	232,746,262	257,442,890	257,442,890
37. Net income (Line 35)	18,057,289	7,059,944	10,568,921
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(133,468)	(163,500)	(184,682)	514,454
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	(338,860)	4,722,547	4,537,324
41. Change in nonadmitted assets	(578,727)	(6,190,176)	(7,585,109)
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(3,551,942)	(367,073)	(39,418)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	(6,000,000)	(12,000,000)
53. Aggregate write-ins for gains and losses in surplus	(3,057,385)	(14,709,919)	(20,692,800)
54. Net change in capital and surplus for the year (Lines 37 through 53)	10,366,875	(15,669,359)	(24,696,628)
55. Capital and surplus, as of statement date (Lines 36 + 54)	243,113,137	241,773,531	232,746,262
DETAILS OF WRITE-INS			
08.301. C01 Charges	7,461,889	7,914,630	10,407,345
08.302. Surrender Charges	5,220,666	5,752,254	8,911,159
08.303. Reinsurance Ceded Trails	3,464,500	3,424,257	4,572,456
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	228,244	(230,448)	(359,337)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	16,375,299	16,860,693	23,531,623
2701. Health Surrender Benefits	2,110,876	2,148,526	2,747,032
2702. Miscellaneous Expense	(2,049,002)	(36,140)	1,628,575
2703. Fines and Penalties	0	4,900	5,521
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	61,874	2,117,286	4,381,128
5301. Prior period adjustment	0	0	758,585
5302. Deferred Coinsurance Gain	(3,057,385)	(14,709,919)	(21,451,385)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,057,385)	(14,709,919)	(20,692,800)

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

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	116,873,135	110,649,675	139,714,021
2. Net investment income	76,193,183	78,255,293	105,163,280
3. Miscellaneous income	25,764,281	25,812,918	35,139,639
4. Total (Lines 1 to 3)	218,830,599	214,717,886	280,016,940
5. Benefit and loss related payments	109,534,264	138,196,373	158,088,584
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(6,230,527)	(9,018,459)	(10,710,907)
7. Commissions, expenses paid and aggregate write-ins for deductions	78,338,387	87,254,120	116,249,165
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (159,424) tax on capital gains (losses)	3,123,924	1,810,618	1,545,860
10. Total (Lines 5 through 9)	184,766,048	218,242,652	265,172,702
11. Net cash from operations (Line 4 minus Line 10)	34,064,551	(3,524,766)	14,844,238
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	311,829,891	197,592,096	435,108,523
12.2 Stocks	906,530	0	0
12.3 Mortgage loans	46,092,132	32,705,291	50,171,666
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	5,022,228	12,377,352
12.8 Total investment proceeds (Lines 12.1 to 12.7)	358,828,553	235,319,615	497,657,541
13. Cost of investments acquired (long-term only):			
13.1 Bonds	415,291,005	183,771,907	368,128,918
13.2 Stocks	23,516,389	2,647,194	2,647,194
13.3 Mortgage loans	50,669,448	8,190,000	12,050,634
13.4 Real estate	0	0	0
13.5 Other invested assets	5,921,324	0	2,098,304
13.6 Miscellaneous applications	7,153,278	796,761	937,265
13.7 Total investments acquired (Lines 13.1 to 13.6)	502,551,444	195,405,862	385,862,315
14. Net increase (or decrease) in contract loans and premium notes	847,325	(385,610)	(2,187,445)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(144,570,216)	40,299,363	113,982,671
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	19,820,142	(201,683)	(1,732,115)
16.5 Dividends to stockholders	0	6,000,000	12,000,000
16.6 Other cash provided (applied)	62,146,632	6,365,423	(55,715,618)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	81,966,774	163,740	(69,447,733)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) ..	(28,538,891)	36,938,337	59,379,176
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	57,511,103	(1,868,073)	(1,868,073)
19.2 End of period (Line 18 plus Line 19.1)	28,972,212	35,070,264	57,511,103
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Change in securities lending collateral	(3,833,116)	7,063,380	(12,840,432)
20.0002. Amortization of deferred gain on reinsurance agreements	(3,057,385)	(14,709,919)	(21,451,385)
20.0003. Interest Credited Fas 97	(1,413,374)	0	(2,611,788)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	288,086,629	281,587,291	378,944,925
3. Ordinary individual annuities	70,044	44,413	60,561
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	31,777,933	28,577,254	39,293,173
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	319,934,606	310,208,958	418,298,659
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	319,934,606	310,208,958	418,298,659
14. Deposit-type contracts	41,281,958	25,098,250	25,669,898
15. Total (Lines 13 and 14)	361,216,564	335,307,208	443,968,557
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

	SSAP #	F/S Page	F/S Line #	9/30/2021		12/31/2020	
NET INCOME							
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$	18,057,289	\$	10,568,921
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:				\$	-	\$	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$	-	\$	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	18,057,289	\$	10,568,921
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	243,113,135	\$	232,746,262
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				\$	-	\$	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:				\$	-	\$	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	243,113,135	\$	232,746,262

C. Accounting Policy

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

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

D. Going Concern

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

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

NOTE 3 Business Combinations and Goodwill

No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

D. Loan-Backed Securities

- (1) Description of Sources Used to Determine Prepayment Assumptions
Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.
- (2) Securities with Recognized Other-Than-Temporary Impairments - NONE
- (3) Recognized OTTI securities - NONE
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months\$480,653

2. 12 Months or Longer\$336,565

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

1. Less than 12 Months\$39,689,544

2. 12 Months or Longer\$11,256,126
- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

NOTES TO FINANCIAL STATEMENTS

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received
b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged \$ 90,753,833

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

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

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

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

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

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

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

A. Derivatives under SSAP No. 86—Derivatives

(8) Total Premium Costs for Contracts - NONE

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

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

a. Scheduled Amortization - NONE

b. Total Deferred Balance - NONE

c. Reconciliation of Amortization - NONE

NOTE 9 Income Taxes

No significant changes

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

No significant changes

NOTE 11 Debt

A. Debt Including Capital Notes

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 3,032,578	\$ 3,032,578	\$ -
(c) Activity Stock	\$ 5,200,000	\$ 5,200,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 8,232,578	\$ 8,232,578	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 139,227,152	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 4,797,710	\$ 4,797,710	\$ -
(c) Activity Stock	\$ 3,689,390	\$ 3,689,390	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 8,487,100	\$ 8,487,100	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 122,979,663	XXX	XXX

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

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

NOTES TO FINANCIAL STATEMENTS

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 3,032,578	\$ 3,032,578	\$ -	\$ -	\$ -	\$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 224,088,405	\$ 213,789,830	\$ 125,000,000
2. Current Year General Account Total Collateral Pledged	\$ 224,088,405	\$ 213,789,830	\$ 125,000,000
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 162,307,449	\$ 153,043,958	\$ 100,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 224,088,405	\$ 213,789,830	\$ 125,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 224,088,405	\$ 213,789,830	\$ 125,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 181,381,130	\$ 171,393,814	\$ 100,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 125,000,000	\$ 125,000,000	\$ -	\$ 125,000,000
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 125,000,000	\$ 125,000,000	\$ -	\$ 125,000,000
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 100,000,000	\$ 100,000,000	\$ -	\$ 100,000,000
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ -	\$ 100,000,000

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTES TO FINANCIAL STATEMENTS

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

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

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

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

- A. Contingent Commitments
- (2) Detail of other contingent commitments
- The company has committed to fund mortgage loans in the amount of \$17,310,000, bonds in the amount of \$18,000,000.
- The Company is an investor in limited partnerships and a limited liability corporation. The Company has committed \$30,000,000 and funded \$4,222,838 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

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

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

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

No significant changes

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

No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Cash & Cash equivalents	\$ 28,972,212	\$ -	\$ -	\$ -	\$ 28,972,212
Securities lending collateral	\$ -	\$ 90,753,833	\$ -	\$ -	\$ 90,753,833
Bonds Industrial and Misc	\$ -	\$ 145,761	\$ -	\$ -	\$ 145,761
Common Stock Industrial and Misc	\$ -	\$ 19,219,804	\$ -	\$ -	\$ 19,219,804
Equity call Options	\$ -	\$ 3,419,508	\$ -	\$ -	\$ 3,419,508
Separate account assets	\$ 312,898,272	\$ -	\$ -	\$ -	\$ 312,898,272
Other invested assets - limited partnerships	\$ -	\$ -	\$ 1,840,314	\$ -	\$ 1,840,314
Total assets at fair value/NAV	\$ 341,870,484	\$ 113,538,906	\$ 1,840,314	\$ -	\$ 457,249,704

(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										
Other invested assets - limited partnerships	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,840,314	\$ -	\$ -	\$ -	\$ 1,840,314
Total Assets	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,840,314	\$ -	\$ -	\$ -	\$ 1,840,314

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

(3) Policies when Transfers Between Levels are Recognized - NONE

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 1,960,320,890	\$ 1,854,477,464	\$ 4,300,060	\$ 1,945,234,183	\$ 10,786,646	\$ -	\$ -
Cash & Cash equivalents	\$ 28,972,212	\$ 28,972,212	\$ 28,972,212	\$ -	\$ -	\$ -	\$ -
Common stock non-affiliate	\$ 19,219,804	\$ 19,219,377	\$ -	\$ 19,219,804	\$ -	\$ -	\$ -
Preferred stock	\$ 15,182,400	\$ 15,000,000	\$ -	\$ 2,182,400	\$ 13,000,000	\$ -	\$ -
Mortgage Loan	\$ 426,861,724	\$ 402,677,271	\$ -	\$ -	\$ 426,861,724	\$ -	\$ -
Securities lending collateral	\$ 90,753,833	\$ 90,753,535	\$ -	\$ 90,753,833	\$ -	\$ -	\$ -
Surplus Notes	\$ 35,780,653	\$ 30,329,788	\$ -	\$ 35,780,653	\$ -	\$ -	\$ -
limited partnerships	\$ 1,840,314	\$ 1,840,314	\$ -	\$ -	\$ 1,840,314	\$ -	\$ -
Derivatives- call options	\$ 3,419,508	\$ 3,419,508	\$ -	\$ 3,419,508	\$ -	\$ -	\$ -
assets	\$ 312,898,272	\$ 312,898,272	\$ 312,898,272	\$ -	\$ -	\$ -	\$ -
Separate account liabilities	\$ (312,898,272)	\$ (312,898,272)	\$ (312,898,272)	\$ -	\$ -	\$ -	\$ -

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

NOTES TO FINANCIAL STATEMENTS

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2020 were \$64,684,676. As of September 30, 2021, \$4,460,409 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$61,864,740. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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

NOTE 26 Intercompany Pooling Arrangements

No significant changes

NOTE 27 Structured Settlements

No significant changes

NOTE 28 Health Care Receivables

No significant changes

NOTE 29 Participating Policies

No significant changes

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []
- 3.2

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

Yes [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?

If yes, complete and file the merger history data file with the NAIC.

Yes [] No [X]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | | | |
|----------------|-------------------|-------------------|
| 1 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

If yes, attach an explanation.

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

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

12/31/2015
- 6.2

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

12/31/2015
- 6.3

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

05/17/2017
- 6.4

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

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

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

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

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

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

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

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$30,355,728

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

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

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

\$0
13.

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

\$0
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$0
14.22 Preferred Stock	\$0	\$0
14.23 Common Stock	\$0	\$0
14.24 Short-Term Investments	\$0	\$0
14.25 Mortgage Loans on Real Estate	\$0	\$0
14.26 All Other	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0
- 15.1

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

Yes [] No [X]
- 15.2

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

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

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

16.1	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$90,753,833
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$90,753,535
16.3	Total payable for securities lending reported on the liability page.	\$90,753,535

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

GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

0

1.12

Residential Mortgages

\$

900,113

1.13

Commercial Mortgages

\$

401,777,158

1.14

Total Mortgages in Good Standing

\$

402,677,271

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)

\$

402,677,271

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

41.200

%

2.2

A&H cost containment percent

0.700

%

2.3

A&H expense percent excluding cost containment expenses

63.400

%

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 OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	3,826,351	180	637,774	0	4,464,305	0
2.	Alaska	AK	L	250,644	0	50,383	0	301,027	0
3.	Arizona	AZ	L	4,402,411	0	581,763	0	4,984,174	0
4.	Arkansas	AR	L	2,100,251	0	193,083	0	2,293,334	0
5.	California	CA	L	29,797,441	0	766,760	0	30,564,201	0
6.	Colorado	CO	L	7,934,808	0	937,146	0	8,871,954	0
7.	Connecticut	CT	L	4,312,590	0	283,207	0	4,595,797	0
8.	Delaware	DE	L	484,560	0	61,011	0	545,571	0
9.	District of Columbia	DC	L	681,784	0	108,191	0	789,975	0
10.	Florida	FL	L	26,395,769	0	4,716,420	0	31,112,189	0
11.	Georgia	GA	L	8,455,227	8,183	693,600	0	9,157,010	0
12.	Hawaii	HI	L	186,951	0	55,433	0	242,384	0
13.	Idaho	ID	L	2,604,423	0	237,257	0	2,841,680	0
14.	Illinois	IL	L	9,658,427	0	1,107,909	0	10,766,336	250,000
15.	Indiana	IN	L	4,419,333	0	394,221	0	4,813,554	0
16.	Iowa	IA	L	3,174,962	0	198,299	0	3,373,261	0
17.	Kansas	KS	L	4,598,487	2,250	490,170	0	5,090,907	0
18.	Kentucky	KY	L	3,431,854	0	282,476	0	3,714,330	0
19.	Louisiana	LA	L	3,418,695	0	466,817	0	3,885,512	0
20.	Maine	ME	L	785,797	0	61,703	0	847,500	0
21.	Maryland	MD	L	6,535,055	1,165	686,781	0	7,223,001	0
22.	Massachusetts	MA	L	6,498,861	0	616,951	0	7,115,812	0
23.	Michigan	MI	L	10,219,473	0	1,001,587	0	11,221,060	0
24.	Minnesota	MN	L	4,630,522	0	386,335	0	5,016,857	255,000
25.	Mississippi	MS	L	1,788,056	0	142,985	0	1,931,041	0
26.	Missouri	MO	L	4,714,299	0	529,157	0	5,243,456	0
27.	Montana	MT	L	1,946,876	0	116,104	0	2,062,980	0
28.	Nebraska	NE	L	3,095,401	0	166,444	0	3,261,845	89,018
29.	Nevada	NV	L	1,343,702	0	164,246	0	1,507,948	0
30.	New Hampshire	NH	L	1,783,371	0	141,664	0	1,925,035	0
31.	New Jersey	NJ	L	7,910,090	0	1,120,405	0	9,030,495	0
32.	New Mexico	NM	L	822,605	0	71,412	0	894,017	0
33.	New York	NY	N	599,880	0	231,517	0	831,397	0
34.	North Carolina	NC	L	8,352,410	7,495	1,495,559	0	9,855,464	0
35.	North Dakota	ND	L	796,928	0	78,362	0	875,290	0
36.	Ohio	OH	L	22,227,899	0	1,762,183	0	23,990,082	40,580,331
37.	Oklahoma	OK	L	3,497,738	0	464,469	0	3,962,207	0
38.	Oregon	OR	L	3,868,827	0	378,132	0	4,246,959	0
39.	Pennsylvania	PA	L	10,760,829	40,516	1,422,880	0	12,224,225	0
40.	Rhode Island	RI	L	1,345,630	0	118,829	0	1,464,459	0
41.	South Carolina	SC	L	3,389,215	0	462,646	0	3,851,861	0
42.	South Dakota	SD	L	318,693	0	106,838	0	425,531	0
43.	Tennessee	TN	L	10,836,251	0	1,555,335	0	12,391,586	0
44.	Texas	TX	L	24,649,136	0	2,398,666	0	27,047,802	0
45.	Utah	UT	L	5,439,963	0	572,356	0	6,012,319	0
46.	Vermont	VT	L	408,702	0	63,163	0	471,865	0
47.	Virginia	VA	L	7,198,699	255	648,992	0	7,847,946	107,609
48.	Washington	WA	L	5,473,488	0	652,305	0	6,125,793	0
49.	West Virginia	WV	L	1,169,541	10,000	188,593	0	1,368,134	0
50.	Wisconsin	WI	L	4,202,504	0	568,721	0	4,771,225	0
51.	Wyoming	WY	L	629,547	0	44,243	0	673,790	0
52.	American Samoa	AS	N	0	0	0	0	0	0
53.	Guam	GU	N	55,494	0	0	0	55,494	0
54.	Puerto Rico	PR	L	2,704,668	0	925,853	0	3,630,521	0
55.	U.S. Virgin Islands	VI	N	1,602	0	1,875	0	3,477	0
56.	Northern Mariana Islands	MP	N	0	0	0	0	0	0
57.	Canada	CAN	N	3,683	0	971	0	4,654	0
58.	Aggregate Other Aliens	OT	XXX	4,332	0	4,343	0	8,675	0
59.	Subtotal	XXX		290,144,735	70,044	31,614,525	0	321,829,304	41,281,958
90.	Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX		360,413	0	647,849	0	1,008,262	0
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		290,505,148	70,044	32,262,374	0	322,837,566	41,281,958
96.	Plus Reinsurance Assumed	XXX		0	0	142,405	0	142,405	0
97.	Totals (All Business)	XXX		290,505,148	70,044	32,404,779	0	322,979,971	41,281,958
98.	Less Reinsurance Ceded	XXX		193,460,793	0	12,149,777	0	205,610,570	0
99.	Totals (All Business) less Reinsurance Ceded	XXX		97,044,355	70,044	20,255,002	0	117,369,401	41,281,958
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		4,332	0	4,343	0	8,675	0
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		4,332	0	4,343	0	8,675	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

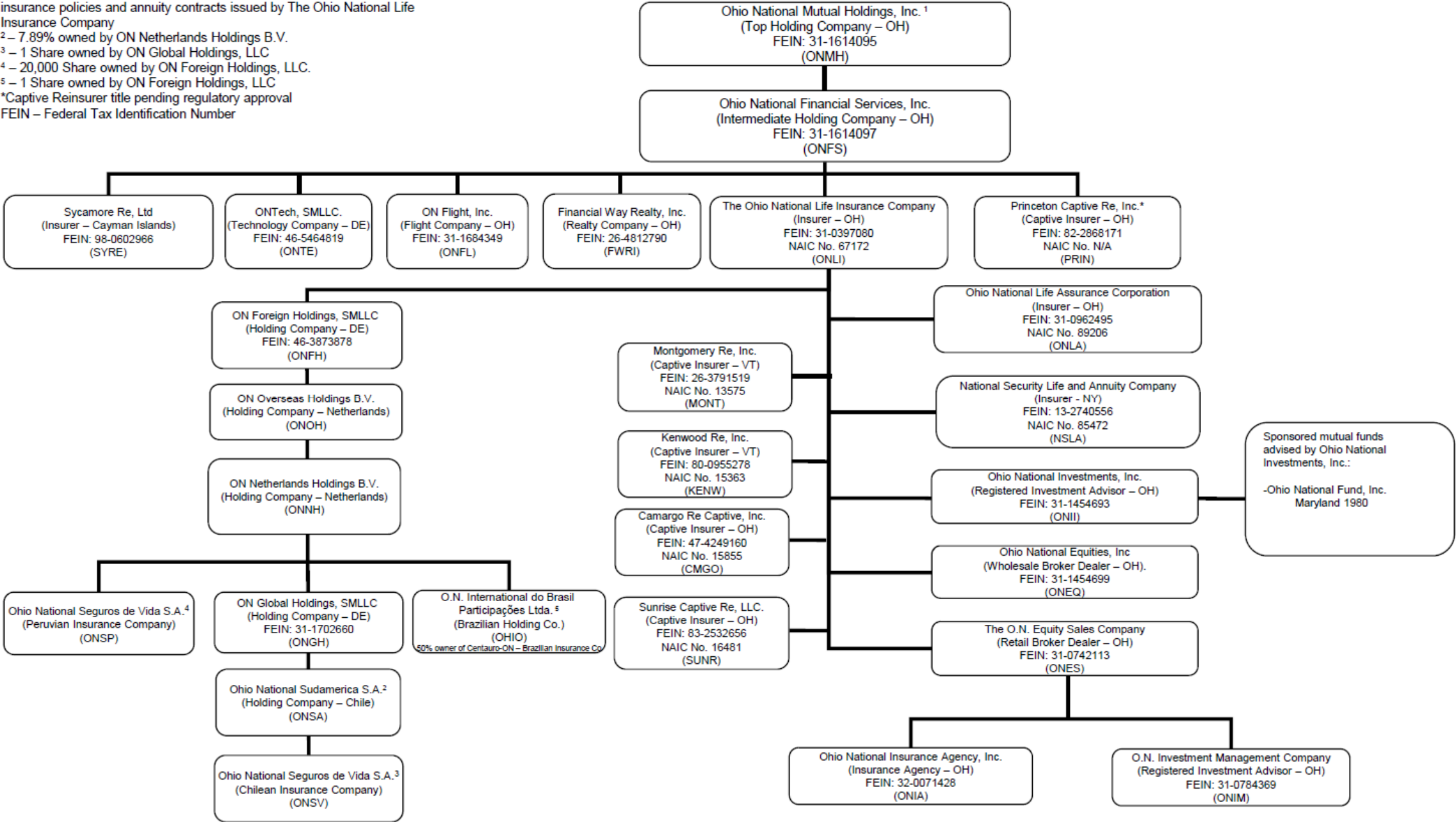
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG	51	R - Registered - Non-domiciled RRGs	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0	Q - Qualified - Qualified or accredited reinsurer	0
N - None of the above - Not allowed to write business in the state	6		

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

¹ – 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
² – 7.89% owned by ON Netherlands Holdings B.V.
³ – 1 Share owned by ON Global Holdings, LLC
⁴ – 20,000 Share owned by ON Foreign Holdings, LLC.
⁵ – 1 Share owned by ON Foreign Holdings, LLC
*Captive Reinsurer title pending regulatory approval
FEIN – Federal Tax Identification Number

All subsidiaries are 100% owned except as noted



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

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					*
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	..OH	..UIP		Ownership, Board of Directors, Management	..0.000		..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	31-1614097	0	0		Ohio National Financial Services, Inc.	..OH	..UIP	Ohio National Mutual Holdings, Inc.	Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	AA-0056843	0	0		Sycamore Re, Ltd.	..CYM	..IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..00000	46-5464819	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	..UDP	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..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. O.N. Internacional do Brasil Participações Ltda.	..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			..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	..RE	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..85472	13-2740556	0	0		National Security Life and Annuity Company	..NY	..IA	The Ohio National Life Insurance Company	Ownership, Board of Directors, Management	..100.000	Ohio National Mutual Holdings, Inc.	..N	..0
..0704	Ohio National Mutual Holdings, Inc.	..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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
..0704	Ohio National Mutual Holdings, Inc.00000	31-0784369 ...	0	0	O.N. Investment Management CompanyOH.....NIA.....	The O.N. Equity Sales Company	Ownership, Board of Directors, Management100.000	Ohio National Mutual Holdings, Inc.N.....0

Asterisk	Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

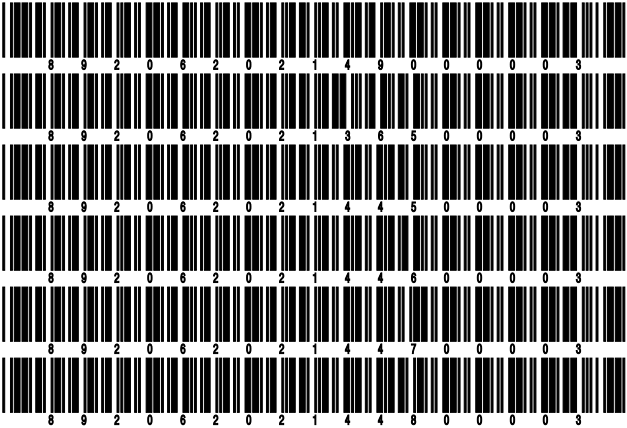
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1.
2.
3.
4.
5.
6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Administrative Charges	239,157	120,168	125,038
08.305. VUL Gain (Loss)	(10,913)	(350,616)	(484,375)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	228,244	(230,448)	(359,337)

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	398,099,955	436,177,365
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	50,665,000	12,050,634
2.2 Additional investment made after acquisition	4,448	0
3. Capitalized deferred interest and other	0	43,622
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	46,092,132	50,171,666
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	402,677,271	398,099,955
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	402,677,271	398,099,955
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	402,677,271	398,099,955

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,298,492	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,721,324	26,318,953
2.2 Additional investment made after acquisition	1,200,000	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	39,161	44,053
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	88,876	64,514
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	32,170,101	26,298,492
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	32,170,101	26,298,492

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,760,004,725	1,838,588,519
2. Cost of bonds and stocks acquired	438,807,394	370,776,112
3. Accrual of discount	526,112	811,650
4. Unrealized valuation increase (decrease)	203,863	140,404
5. Total gain (loss) on disposals	3,719,507	13,072,717
6. Deduct consideration for bonds and stocks disposed of	314,955,468	460,372,011
7. Deduct amortization of premium	1,660,175	2,143,905
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	168,144	1,911,600
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,219,047	1,042,839
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,888,696,861	1,760,004,725
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,888,696,861	1,760,004,725

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

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	936,647,568	38,941,331	83,106,003	9,120,938	976,579,859	936,647,568	901,603,834	922,366,227
2. NAIC 2 (a)	837,797,524	55,735,650	32,843,088	(5,549,533)	803,330,741	837,797,524	855,140,553	732,495,199
3. NAIC 3 (a)	81,236,567	5,010,313	2,024,005	(4,164,009)	84,676,756	81,236,567	80,058,866	75,920,482
4. NAIC 4 (a)	12,387,131	0	12,748	185,850	12,528,694	12,387,131	12,560,233	13,561,304
5. NAIC 5 (a)	4,830,566	0	55,117	2,106	4,874,441	4,830,566	4,777,555	2,706,734
6. NAIC 6 (a)	345,897	0	10,653	1,182	1,501,746	345,897	336,426	1,694,215
7. Total Bonds	1,873,245,253	99,687,294	118,051,614	(403,466)	1,883,492,237	1,873,245,253	1,854,477,467	1,748,744,160
PREFERRED STOCK								
8. NAIC 1	0	13,000,000	0	0	0	0	13,000,000	0
9. NAIC 2	2,000,000	0	0	0	2,000,000	2,000,000	2,000,000	2,000,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,000,000	13,000,000	0	0	2,000,000	2,000,000	15,000,000	2,000,000
15. Total Bonds and Preferred Stock	1,875,245,253	112,687,294	118,051,614	(403,466)	1,885,492,237	1,875,245,253	1,869,477,467	1,750,744,160

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	3,776,708
2.	Cost Paid/(Consideration Received) on additions	1,976,579
3.	Unrealized Valuation increase/(decrease)	(500,830)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	1,770,172
6.	Considerations received/(paid) on terminations	3,603,122
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	3,419,508
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,419,508

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	3,419,508
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	3,419,508
4.	Part D, Section 1, Column 6	3,419,508
5.	Part D, Section 1, Column 7	0
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	3,419,508
8.	Part B, Section 1, Column 13	0
9.	Total (Line 7 plus Line 8)	3,419,508
10.	Part D, Section 1, Column 9	3,419,508
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	0
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

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						
1126218	BRUNSWICK	GA		07/23/2021	3.500	1,950,000	0	3,150,000
1426217	BUFFALO GROVE	IL		07/22/2021	3.700	2,000,000	0	4,000,000
1426222	FAIRVIEW HEIGHTS	IL		08/03/2021	3.750	1,000,000	0	2,830,000
1826210	BURLINGTON	KY		07/07/2021	3.600	1,200,000	0	2,090,000
1826213	LEXINGTON	KY		07/14/2021	3.937	1,350,000	0	3,615,000
2626219	SAINT CHARLES	MO		07/23/2021	3.430	5,165,000	0	8,110,000
3426221	CHARLOTTE	NC		08/03/2021	3.750	1,750,000	0	4,300,000
3626216	CAMBRIDGE	OH		07/15/2021	3.500	1,500,000	0	3,190,000
3626220	CINCINNATI	OH		07/30/2021	3.650	4,800,000	0	8,300,000
4426214	SAN ANTONIO	TX		07/15/2021	3.425	3,000,000	0	14,450,000
4426232	GRAND PRAIRIE	TX		09/17/2021	3.282	1,500,000	0	5,350,000
4826230	SEATTLE	WA		08/26/2021	3.500	3,400,000	0	1,597,000
0599999. Mortgages in good standing - Commercial mortgages-all other						28,615,000	0	60,982,000
0899999. Total Mortgages in good standing						28,615,000	0	60,982,000
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						28,615,000	0	60,982,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1025286	FORT LAUDERDALE	FL		12/18/2006	08/25/2021	1,585,159	0	0	0	0	0	0	1,517,893	1,517,893	0	0	0
1025565	TAMPA	FL		07/03/2012	09/15/2021	1,949,513	0	0	0	0	0	0	1,854,687	1,854,687	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013	08/10/2021	778,511	0	0	0	0	0	0	667,782	667,782	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012	07/01/2021	1,016,268	0	0	0	0	0	0	983,859	983,859	0	0	0
4125449	GREENVILLE	SC		06/03/2010	08/11/2021	83,380	0	0	0	0	0	0	10,061	10,061	0	0	0
0199999. Mortgages closed by repayment						5,412,831	0	0	0	0	0	0	5,034,282	5,034,282	0	0	0
0125745	HOOVER	AL		03/26/2015		1,311,039	0	0	0	0	0	0	29,668	29,668	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,269,375	0	0	0	0	0	0	37,470	37,470	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,388,518	0	0	0	0	0	0	26,596	26,596	0	0	0
0325771	PHOENIX	AZ		06/30/2015		985,173	0	0	0	0	0	0	16,777	16,777	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,979,207	0	0	0	0	0	0	15,770	15,770	0	0	0
0325824	PHOENIX	AZ		04/26/2016		671,479	0	0	0	0	0	0	7,921	7,921	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,377,008	0	0	0	0	0	0	26,585	26,585	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,632,677	0	0	0	0	0	0	36,165	36,165	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,248,006	0	0	0	0	0	0	9,824	9,824	0	0	0
0325904	TUCSON	AZ		05/01/2017		491,683	0	0	0	0	0	0	8,434	8,434	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,252,942	0	0	0	0	0	0	12,810	12,810	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,033,671	0	0	0	0	0	0	10,569	10,569	0	0	0
0325942	PHOENIX	AZ		09/12/2017		577,249	0	0	0	0	0	0	5,902	5,902	0	0	0
0325957	TUCSON	AZ		11/14/2017		1,339,352	0	0	0	0	0	0	19,348	19,348	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,775,665	0	0	0	0	0	0	57,646	57,646	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,351,558	0	0	0	0	0	0	30,134	30,134	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		4,196,328	0	0	0	0	0	0	27,077	27,077	0	0	0

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

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0326130	TEMPE	AZ		02/19/2020		808,861	0	0	0	0	0	0	0	10,802	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,639,569	0	0	0	0	0	0	0	39,480	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,582,981	0	0	0	0	0	0	0	18,229	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		2,079,141	0	0	0	0	0	0	0	23,943	0	0	0
0426099	ROGERS	AR		07/31/2019		1,370,341	0	0	0	0	0	0	0	15,781	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,391,016	0	0	0	0	0	0	0	27,533	0	0	0
0525522	DANA POINT	CA		08/19/2011		626,986	0	0	0	0	0	0	0	24,004	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		166,557	0	0	0	0	0	0	0	41,906	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,042,539	0	0	0	0	0	0	0	21,786	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,341,427	0	0	0	0	0	0	0	25,987	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,096,288	0	0	0	0	0	0	0	27,049	0	0	0
0526174	HAYWARD	CA		02/10/2021		0	0	0	0	0	0	0	0	24,201	0	0	0
0625722	GREENWOOD	CO		12/15/2014		339,544	0	0	0	0	0	0	0	27,615	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,806,819	0	0	0	0	0	0	0	36,182	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,367,088	0	0	0	0	0	0	0	14,268	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		957,186	0	0	0	0	0	0	0	9,034	0	0	0
0626026	FALCON	CO		09/11/2018		3,210,262	0	0	0	0	0	0	0	47,037	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		2,019,504	0	0	0	0	0	0	0	28,953	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,585,159	0	0	0	0	0	0	0	17,083	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		699,926	0	0	0	0	0	0	0	38,926	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		683,925	0	0	0	0	0	0	0	3,876	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,388,944	0	0	0	0	0	0	0	34,684	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		389,138	0	0	0	0	0	0	0	38,930	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		723,321	0	0	0	0	0	0	0	29,069	0	0	0
1025515	KISSIMEE	FL		07/07/2011		576,557	0	0	0	0	0	0	0	22,332	0	0	0
1025528	ORLANDO	FL		09/29/2011		488,308	0	0	0	0	0	0	0	18,378	0	0	0
1025565	TAMPA	FL		07/03/2012		1,949,513	0	0	0	0	0	0	0	31,994	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		251,487	0	0	0	0	0	0	0	20,668	0	0	0
1025581	MARIANNA	FL		10/26/2012		882,593	0	0	0	0	0	0	0	27,665	0	0	0
1025647	OCFEE	FL		08/29/2013		838,225	0	0	0	0	0	0	0	23,296	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		605,190	0	0	0	0	0	0	0	47,117	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		300,468	0	0	0	0	0	0	0	29,305	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,037,798	0	0	0	0	0	0	0	8,305	0	0	0
1025695	NICEVILLE	FL		08/08/2014		809,891	0	0	0	0	0	0	0	7,945	0	0	0
1025698	OCALA	FL		09/03/2014		1,203,121	0	0	0	0	0	0	0	27,297	0	0	0
1025703	NAPLES	FL		09/19/2014		1,038,052	0	0	0	0	0	0	0	24,404	0	0	0
1025740	DORAL	FL		02/26/2015		1,580,357	0	0	0	0	0	0	0	20,989	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,033,189	0	0	0	0	0	0	0	25,463	0	0	0
1025817	NAPLES	FL		02/19/2016		4,491,056	0	0	0	0	0	0	0	44,428	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		314,121	0	0	0	0	0	0	0	13,441	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,731,400	0	0	0	0	0	0	0	59,146	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,335,242	0	0	0	0	0	0	0	35,934	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,790,682	0	0	0	0	0	0	0	29,894	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,744,926	0	0	0	0	0	0	0	42,399	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		965,002	0	0	0	0	0	0	0	9,942	0	0	0
1126028	SAVANNAH	GA		09/27/2018		1,861,404	0	0	0	0	0	0	0	19,541	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,527,258	0	0	0	0	0	0	0	29,454	0	0	0
1126042	MACON	GA		12/14/2018		2,402,079	0	0	0	0	0	0	0	20,904	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,779,979	0	0	0	0	0	0	0	24,373	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,913,455	0	0	0	0	0	0	0	18,250	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,862,564	0	0	0	0	0	0	0	89,675	0	0	0
1126218	BRUNSWICK	GA		07/23/2021		0	0	0	0	0	0	0	0	8,163	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,960,094	0	0	0	0	0	0	0	20,354	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,205,235	0	0	0	0	0	0	0	11,282	0	0	0
1425459	GURNEE	IL		07/22/2010		438,547	0	0	0	0	0	0	0	19,291	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		741,729	0	0	0	0	0	0	0	20,932	0	0	0
1425632	CHICAGO	IL		06/20/2013		741,729	0	0	0	0	0	0	0	20,932	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		754,787	0	0	0	0	0	0	0	19,593	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		944,822	0	0	0	0	0	0	0	12,344	0	0	0
1425704	CICERO	IL		09/25/2014		1,752,528	0	0	0	0	0	0	0	23,663	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1425860	DEERFIELD	IL		09/29/2016		855,251	0	0	0	0	0	0	0	9,730	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,950,718	0	0	0	0	0	0	0	14,644	0	0	0
1425946	BARRINGTON	IL		09/27/2017		761,337	0	0	0	0	0	0	0	7,735	0	0	0
1425953	HINSDALE	IL		10/30/2017		1,995,876	0	0	0	0	0	0	0	19,747	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,374,004	0	0	0	0	0	0	0	21,347	0	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		0	0	0	0	0	0	0	0	5,639	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,096,633	0	0	0	0	0	0	0	34,737	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,266,006	0	0	0	0	0	0	0	36,033	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		273,697	0	0	0	0	0	0	0	36,567	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		531,376	0	0	0	0	0	0	0	12,711	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		466,298	0	0	0	0	0	0	0	27,562	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,429,748	0	0	0	0	0	0	0	29,675	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		659,941	0	0	0	0	0	0	0	13,050	0	0	0
1526001	FISHERS	IN		06/15/2018		1,517,190	0	0	0	0	0	0	0	18,406	0	0	0
1526076	FISHERS	IN		05/28/2019		3,890,759	0	0	0	0	0	0	0	23,147	0	0	0
1526109	FISHERS	IN		09/30/2019		1,598,697	0	0	0	0	0	0	0	18,317	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		778,511	0	0	0	0	0	0	0	28,003	0	0	0
1825646	LEXINGTON	KY		08/22/2013		903,415	0	0	0	0	0	0	0	35,478	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		819,039	0	0	0	0	0	0	0	31,951	0	0	0
1825708	LEXINGTON	KY		10/10/2014		1,594,605	0	0	0	0	0	0	0	98,693	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,459,146	0	0	0	0	0	0	0	18,358	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,445,657	0	0	0	0	0	0	0	40,413	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,408,559	0	0	0	0	0	0	0	35,517	0	0	0
1826193	BELLEVUE	KY		05/13/2021		0	0	0	0	0	0	0	0	6,509	0	0	0
1826210	BURLINGTON	KY		07/07/2021		0	0	0	0	0	0	0	0	3,422	0	0	0
1826213	LEXINGTON	KY		07/14/2021		0	0	0	0	0	0	0	0	2,650	0	0	0
2125621	ABERDEEN	MD		05/10/2013		439,299	0	0	0	0	0	0	0	14,969	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,475,989	0	0	0	0	0	0	0	19,234	0	0	0
2126003	ELKTON	MD		06/22/2018		2,002,873	0	0	0	0	0	0	0	22,256	0	0	0
2126046	CROFTON	MD		12/21/2018		1,414,684	0	0	0	0	0	0	0	12,144	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,278,027	0	0	0	0	0	0	0	34,103	0	0	0
2225506	BURLINGTON	MA		06/09/2011		709,039	0	0	0	0	0	0	0	27,999	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,333,188	0	0	0	0	0	0	0	28,006	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		925,761	0	0	0	0	0	0	0	8,650	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		297,318	0	0	0	0	0	0	0	59,460	0	0	0
2325674	CLARKSTON	MI		01/28/2014		698,680	0	0	0	0	0	0	0	17,876	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		624,028	0	0	0	0	0	0	0	22,490	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,061,981	0	0	0	0	0	0	0	21,564	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,517,925	0	0	0	0	0	0	0	18,517	0	0	0
2325870	YPSILANTE	MI		12/12/2016		893,157	0	0	0	0	0	0	0	14,659	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,532,905	0	0	0	0	0	0	0	12,198	0	0	0
2325888	NOVI	MI		02/10/2017		1,204,105	0	0	0	0	0	0	0	43,674	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,493,617	0	0	0	0	0	0	0	25,529	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,554,393	0	0	0	0	0	0	0	83,642	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		436,295	0	0	0	0	0	0	0	16,297	0	0	0
2425812	BUFFALO	MN		01/14/2016		1,915,133	0	0	0	0	0	0	0	22,743	0	0	0
2425962	ST. PAUL	MN		12/15/2017		936,706	0	0	0	0	0	0	0	29,233	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		933,279	0	0	0	0	0	0	0	6,287	0	0	0
2525738	RIDGELAND	MS		02/05/2015		582,255	0	0	0	0	0	0	0	20,944	0	0	0
2525867	MADISON	MS		11/21/2016		858,323	0	0	0	0	0	0	0	9,823	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,563,820	0	0	0	0	0	0	0	30,425	0	0	0
2626219	SAINT CHARLES	MO		07/23/2021		0	0	0	0	0	0	0	0	26,321	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		906,816	0	0	0	0	0	0	0	21,406	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,787,851	0	0	0	0	0	0	0	26,585	0	0	0
3226008	PORTALES	NM		07/11/2018		1,192,002	0	0	0	0	0	0	0	22,018	0	0	0
3226077	SANTA FE	NM		05/31/2019		1,890,949	0	0	0	0	0	0	0	19,404	0	0	0
3325115	MORAVIA	NY		12/22/2004		345,388	0	0	0	0	0	0	0	19,107	0	0	0
3325194	MINEOLA	NY		11/18/2005		360,172	0	0	0	0	0	0	0	66,697	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,194,069	0	0	0	0	0	0	0	13,779	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		2,213,810	0	0	0	0	0	0	0	38,266	0	0	0

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3326015	PORT WASHINGTON	NY		07/31/2018		1,592,687	.0	.0	.0	.0	.0	.0	.0	14,017	.0	.0	.0
3326043	RONKONKOMA	NY		12/18/2018		637,021	.0	.0	.0	.0	.0	.0	.0	8,890	.0	.0	.0
3326089	FARMINGDALE	NY		07/30/2019		562,219	.0	.0	.0	.0	.0	.0	.0	7,530	.0	.0	.0
3326204	HUNTINGTON	NY		06/18/2021		.0	.0	.0	.0	.0	.0	.0	.0	12,055	.0	.0	.0
3425457	CHARLOTTE	NC		07/13/2010		657,826	.0	.0	.0	.0	.0	.0	.0	21,393	.0	.0	.0
3425582	MONROE	NC		10/26/2012		1,106,975	.0	.0	.0	.0	.0	.0	.0	35,089	.0	.0	.0
3425753	GARNER	NC		05/01/2015		1,066,120	.0	.0	.0	.0	.0	.0	.0	29,974	.0	.0	.0
3425802	ASHEVILLE	NC		11/23/2015		1,729,984	.0	.0	.0	.0	.0	.0	.0	26,399	.0	.0	.0
3425806	DURHAM	NC		12/18/2015		1,071,896	.0	.0	.0	.0	.0	.0	.0	21,873	.0	.0	.0
3425846	ALBEMARLE	NC		08/11/2016		1,656,577	.0	.0	.0	.0	.0	.0	.0	30,847	.0	.0	.0
3425862	MADISON	NC		09/29/2016		529,677	.0	.0	.0	.0	.0	.0	.0	4,725	.0	.0	.0
3425881	HUNTERSVILLE	NC		01/19/2017		942,093	.0	.0	.0	.0	.0	.0	.0	11,436	.0	.0	.0
3425911	WAXHAW	NC		06/07/2017		1,980,250	.0	.0	.0	.0	.0	.0	.0	13,811	.0	.0	.0
3426036	ASHEVILLE	NC		11/29/2018		1,995,357	.0	.0	.0	.0	.0	.0	.0	27,807	.0	.0	.0
3426104	CHARLOTTE	NC		09/13/2019		2,873,679	.0	.0	.0	.0	.0	.0	.0	39,683	.0	.0	.0
3426117	GREENSBORO	NC		11/20/2019		4,044,185	.0	.0	.0	.0	.0	.0	.0	93,599	.0	.0	.0
3426169	JACKSONVILLE	NC		12/23/2020		1,210,634	.0	.0	.0	.0	.0	.0	.0	12,712	.0	.0	.0
3625274	GROVE CITY	OH		10/31/2006		426,911	.0	.0	.0	.0	.0	.0	.0	18,452	.0	.0	.0
3625283	BROOK PARK	OH		12/05/2006		139,379	.0	.0	.0	.0	.0	.0	.0	32,390	.0	.0	.0
3625534	FOREST PARK	OH		10/27/2011		670,793	.0	.0	.0	.0	.0	.0	.0	17,589	.0	.0	.0
3625607	SPRINGBORO	OH		03/18/2013		272,906	.0	.0	.0	.0	.0	.0	.0	28,608	.0	.0	.0
3625615	CLEVELAND	OH		04/30/2013		672,959	.0	.0	.0	.0	.0	.0	.0	19,505	.0	.0	.0
3625627	CENTERVILLE	OH		06/05/2013		1,168,626	.0	.0	.0	.0	.0	.0	.0	33,541	.0	.0	.0
3625645	CINCINNATI	OH		08/13/2013		1,342,303	.0	.0	.0	.0	.0	.0	.0	36,364	.0	.0	.0
3625672	SPRINGBORO	OH		01/09/2014		612,012	.0	.0	.0	.0	.0	.0	.0	8,414	.0	.0	.0
3625694	BEACHWOOD	OH		08/05/2014		1,748,960	.0	.0	.0	.0	.0	.0	.0	23,641	.0	.0	.0
3625726	CINCINNATI	OH		12/18/2014		2,530,700	.0	.0	.0	.0	.0	.0	.0	33,121	.0	.0	.0
3625785	KETTERING	OH		08/26/2015		724,565	.0	.0	.0	.0	.0	.0	.0	15,178	.0	.0	.0
3625827	LORAIN	OH		04/29/2016		987,244	.0	.0	.0	.0	.0	.0	.0	19,304	.0	.0	.0
3625923	COLUMBUS	OH		07/10/2017		1,797,475	.0	.0	.0	.0	.0	.0	.0	18,116	.0	.0	.0
3625936	NORTH ROYALTON	OH		08/24/2017		1,096,241	.0	.0	.0	.0	.0	.0	.0	25,993	.0	.0	.0
3625970	FAIRBORN	OH		12/21/2017		938,425	.0	.0	.0	.0	.0	.0	.0	15,156	.0	.0	.0
3625975	BEACHWOOD	OH		01/25/2018		1,547,930	.0	.0	.0	.0	.0	.0	.0	24,417	.0	.0	.0
3625982	OTTAWA	OH		03/14/2018		794,799	.0	.0	.0	.0	.0	.0	.0	13,832	.0	.0	.0
3626005	YOUNGSTOWN	OH		06/26/2018		861,938	.0	.0	.0	.0	.0	.0	.0	12,784	.0	.0	.0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,485,815	.0	.0	.0	.0	.0	.0	.0	21,346	.0	.0	.0
3626057	CINCINNATI	OH		03/11/2019		1,033,683	.0	.0	.0	.0	.0	.0	.0	10,677	.0	.0	.0
3626065	MASON	OH		04/15/2019		3,050,809	.0	.0	.0	.0	.0	.0	.0	341,379	.0	.0	.0
3626072	BROOK PARK	OH		04/30/2019		1,942,503	.0	.0	.0	.0	.0	.0	.0	26,604	.0	.0	.0
3626074	STREETSBORO	OH		05/02/2019		3,104,570	.0	.0	.0	.0	.0	.0	.0	30,907	.0	.0	.0
3626206	CARROLLTON	OH		06/29/2021		.0	.0	.0	.0	.0	.0	.0	.0	25,228	.0	.0	.0
3626216	CAMBRIDGE	OH		07/15/2021		.0	.0	.0	.0	.0	.0	.0	.0	8,397	.0	.0	.0
3626220	CINCINNATI	OH		07/30/2021		.0	.0	.0	.0	.0	.0	.0	.0	15,749	.0	.0	.0
3725532	TULSA	OK		10/20/2011		724,156	.0	.0	.0	.0	.0	.0	.0	22,275	.0	.0	.0
3725944	TULSA	OK		09/15/2017		1,087,251	.0	.0	.0	.0	.0	.0	.0	35,527	.0	.0	.0
3825553	PORTLAND	OR		05/07/2012		644,677	.0	.0	.0	.0	.0	.0	.0	13,457	.0	.0	.0
3825732	SPRINGFIELD	OR		12/29/2014		1,856,433	.0	.0	.0	.0	.0	.0	.0	24,383	.0	.0	.0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		265,775	.0	.0	.0	.0	.0	.0	.0	10,324	.0	.0	.0
3925551	PITTSBURGH	PA		04/30/2012		330,768	.0	.0	.0	.0	.0	.0	.0	22,979	.0	.0	.0
3925552	PITTSBURGH	PA		04/30/2012		227,466	.0	.0	.0	.0	.0	.0	.0	15,796	.0	.0	.0
4125449	GREENVILLE	SC		06/03/2010		83,380	.0	.0	.0	.0	.0	.0	.0	10,632	.0	.0	.0
4125536	FORT MILL	SC		10/31/2011		642,379	.0	.0	.0	.0	.0	.0	.0	23,786	.0	.0	.0
4125898	CHARLESTON	SC		03/30/2017		2,439,884	.0	.0	.0	.0	.0	.0	.0	19,893	.0	.0	.0
4125918	CONWAY	SC		06/28/2017		2,215,068	.0	.0	.0	.0	.0	.0	.0	23,130	.0	.0	.0
4225864	BELLE FOURCHE	SD		11/08/2016		1,724,398	.0	.0	.0	.0	.0	.0	.0	19,256	.0	.0	.0
4325727	LAKELAND	TN		12/19/2014		1,052,811	.0	.0	.0	.0	.0	.0	.0	24,393	.0	.0	.0
4325756	FRANKLIN	TN		05/11/2015		596,157	.0	.0	.0	.0	.0	.0	.0	17,943	.0	.0	.0
4325959	COLLIERVILLE	TN		11/20/2017		1,405,366	.0	.0	.0	.0	.0	.0	.0	14,166	.0	.0	.0
4326034	CHATTANOOGA	TN		11/27/2018		1,079,830	.0	.0	.0	.0	.0	.0	.0	9,514	.0	.0	.0
4326055	CHATTANOOGA	TN		02/27/2019		2,307,952	.0	.0	.0	.0	.0	.0	.0	14,104	.0	.0	.0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4326063	CORDOVA	TN		03/29/2019		1,484,165	.0	.0	.0	.0	.0	.0	.0	20,280	.0	.0	.0
4425058	ABILENE	TX		02/27/2004		2,208,785	.0	.0	.0	.0	.0	.0	.0	75,183	.0	.0	.0
4425222	CONROE	TX		03/28/2006		1,018,691	.0	.0	.0	.0	.0	.0	.0	6,144	.0	.0	.0
4425228	TEMPLE	TX		04/06/2006		679,957	.0	.0	.0	.0	.0	.0	.0	27,493	.0	.0	.0
4425299	CONROE	TX		01/19/2007		417,139	.0	.0	.0	.0	.0	.0	.0	2,208	.0	.0	.0
4425369	SUGAR LAND	TX		12/21/2007		721,423	.0	.0	.0	.0	.0	.0	.0	16,546	.0	.0	.0
4425393	TEMPLE	TX		05/12/2008		627,130	.0	.0	.0	.0	.0	.0	.0	16,178	.0	.0	.0
4425462	HOUSTON	TX		09/15/2010		524,394	.0	.0	.0	.0	.0	.0	.0	24,408	.0	.0	.0
4425554	PORTLAND	TX		05/14/2012		911,820	.0	.0	.0	.0	.0	.0	.0	30,853	.0	.0	.0
4425571	EL PASO	TX		08/28/2012		869,595	.0	.0	.0	.0	.0	.0	.0	20,341	.0	.0	.0
4425592	LYTLE	TX		12/20/2012		283,846	.0	.0	.0	.0	.0	.0	.0	33,428	.0	.0	.0
4425641	HOUSTON	TX		08/02/2013		1,379,280	.0	.0	.0	.0	.0	.0	.0	38,258	.0	.0	.0
4425665	LAREDO	TX		11/26/2013		594,372	.0	.0	.0	.0	.0	.0	.0	34,774	.0	.0	.0
4425685	SAN ANTONIO	TX		05/23/2014		996,954	.0	.0	.0	.0	.0	.0	.0	23,821	.0	.0	.0
4425715	EL PASO	TX		10/30/2014		870,956	.0	.0	.0	.0	.0	.0	.0	15,894	.0	.0	.0
4425724	FREDERICKSBURG	TX		12/16/2014		867,130	.0	.0	.0	.0	.0	.0	.0	27,046	.0	.0	.0
4425735	SAN ANTONIO	TX		01/09/2015		468,016	.0	.0	.0	.0	.0	.0	.0	26,383	.0	.0	.0
4425737	ADDISON	TX		01/20/2015		769,735	.0	.0	.0	.0	.0	.0	.0	17,086	.0	.0	.0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,781,855	.0	.0	.0	.0	.0	.0	.0	22,325	.0	.0	.0
4425755	HOUSTON	TX		05/07/2015		519,484	.0	.0	.0	.0	.0	.0	.0	50,690	.0	.0	.0
4425767	SAN ANTONIO	TX		06/15/2015		2,750,586	.0	.0	.0	.0	.0	.0	.0	34,610	.0	.0	.0
4425774	RED OAK	TX		07/10/2015		1,168,422	.0	.0	.0	.0	.0	.0	.0	9,766	.0	.0	.0
4425852	DALLAS	TX		09/13/2016		2,513,149	.0	.0	.0	.0	.0	.0	.0	29,171	.0	.0	.0
4425879	SAN ANTONIO	TX		01/11/2017		1,839,699	.0	.0	.0	.0	.0	.0	.0	20,059	.0	.0	.0
4425891	EL PASO	TX		03/06/2017		608,061	.0	.0	.0	.0	.0	.0	.0	10,731	.0	.0	.0
4425894	ROCKWALL	TX		03/21/2017		1,404,968	.0	.0	.0	.0	.0	.0	.0	129,579	.0	.0	.0
4425903	VICTORIA	TX		04/27/2017		1,511,223	.0	.0	.0	.0	.0	.0	.0	18,696	.0	.0	.0
4425907	SAN ANTONIO	TX		05/12/2017		799,345	.0	.0	.0	.0	.0	.0	.0	13,579	.0	.0	.0
4425914	HORIZON CITY	TX		06/21/2017		1,910,010	.0	.0	.0	.0	.0	.0	.0	25,342	.0	.0	.0
4425928	EL PASO	TX		07/18/2017		4,865,898	.0	.0	.0	.0	.0	.0	.0	79,066	.0	.0	.0
4425945	PFLUGERVILLE	TX		09/20/2017		2,685,830	.0	.0	.0	.0	.0	.0	.0	27,383	.0	.0	.0
4425981	EL PASO	TX		03/09/2018		3,731,415	.0	.0	.0	.0	.0	.0	.0	35,778	.0	.0	.0
4425984	HOUSTON	TX		03/28/2018		912,037	.0	.0	.0	.0	.0	.0	.0	8,989	.0	.0	.0
4426060	MCALLEN	TX		03/26/2019		2,164,240	.0	.0	.0	.0	.0	.0	.0	29,872	.0	.0	.0
4426061	SWEETWATER	TX		03/27/2019		2,604,672	.0	.0	.0	.0	.0	.0	.0	23,303	.0	.0	.0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,250,545	.0	.0	.0	.0	.0	.0	.0	15,632	.0	.0	.0
4426106	HOUSTON	TX		09/19/2019		1,746,802	.0	.0	.0	.0	.0	.0	.0	17,298	.0	.0	.0
4426110	FORT WORTH	TX		10/10/2019		3,500,579	.0	.0	.0	.0	.0	.0	.0	48,211	.0	.0	.0
4426194	VICTORIA	TX		05/14/2021		.0	.0	.0	.0	.0	.0	.0	.0	30,332	.0	.0	.0
4426214	SAN ANTONIO	TX		07/15/2021		.0	.0	.0	.0	.0	.0	.0	.0	20,999	.0	.0	.0
4525380	PROVO	UT		01/31/2008		404,184	.0	.0	.0	.0	.0	.0	.0	66,214	.0	.0	.0
4525637	SALT LAKE CITY	UT		06/27/2013		741,729	.0	.0	.0	.0	.0	.0	.0	20,932	.0	.0	.0
4525711	ROY	UT		10/21/2014		567,426	.0	.0	.0	.0	.0	.0	.0	21,264	.0	.0	.0
4525744	SALT LAKE CITY	UT		03/26/2015		1,250,044	.0	.0	.0	.0	.0	.0	.0	28,030	.0	.0	.0
4526025	SALT LAKE CITY	UT		09/04/2018		2,102,002	.0	.0	.0	.0	.0	.0	.0	18,627	.0	.0	.0
4526136	OREM	UT		03/30/2020		2,164,121	.0	.0	.0	.0	.0	.0	.0	13,946	.0	.0	.0
4720658	GLEN ALLEN	VA		03/13/2019		3,036,956	.0	.0	.0	.0	.0	.0	.0	18,182	.0	.0	.0
4725237	MECHANICSVILLE	VA		05/15/2006		152,957	.0	.0	.0	.0	.0	.0	.0	30,738	.0	.0	.0
4725546	ROANOKE	VA		02/27/2012		1,114,451	.0	.0	.0	.0	.0	.0	.0	15,904	.0	.0	.0
4725634	VIRGINIA BEACH	VA		06/26/2013		448,369	.0	.0	.0	.0	.0	.0	.0	42,209	.0	.0	.0
4725706	WOODBRIIDGE	VA		09/30/2014		1,028,847	.0	.0	.0	.0	.0	.0	.0	63,840	.0	.0	.0
4725720	MIDLOTHIAN	VA		12/03/2014		832,669	.0	.0	.0	.0	.0	.0	.0	10,801	.0	.0	.0
4725721	YORKTOWN	VA		12/10/2014		832,056	.0	.0	.0	.0	.0	.0	.0	19,279	.0	.0	.0
4725960	NORFOLK	VA		11/22/2017		2,699,719	.0	.0	.0	.0	.0	.0	.0	27,452	.0	.0	.0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,861,670	.0	.0	.0	.0	.0	.0	.0	29,391	.0	.0	.0
4726029	FARMVILLE	VA		09/27/2018		5,833,340	.0	.0	.0	.0	.0	.0	.0	52,329	.0	.0	.0
4726162	STERLING	VA		11/12/2020		2,650,000	.0	.0	.0	.0	.0	.0	.0	23,087	.0	.0	.0
4726180	WINCHESTER	VA		03/25/2021		.0	.0	.0	.0	.0	.0	.0	.0	59,197	.0	.0	.0
4726196	PORTSMOUTH	VA		05/19/2021		.0	.0	.0	.0	.0	.0	.0	.0	29,061	.0	.0	.0
4825719	TUKWILA	WA		11/21/2014		1,213,391	.0	.0	.0	.0	.0	.0	.0	28,429	.0	.0	.0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4825759	RICHLAND	WA		05/21/2015		3,477,766	0	0	0	0	0	0	0	42,579	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,432,289	0	0	0	0	0	0	0	30,583	0	0	0
4825838	AUBURN	WA		06/29/2016		1,420,592	0	0	0	0	0	0	0	11,367	0	0	0
4825861	TACOMA	WA		10/04/2016		725,238	0	0	0	0	0	0	0	13,590	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,748,430	0	0	0	0	0	0	0	28,572	0	0	0
4826050	BURIEN	WA		02/15/2019		1,837,164	0	0	0	0	0	0	0	25,094	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		602,824	0	0	0	0	0	0	0	64,889	0	0	0
5025890	BURLINGTON	WI		03/03/2017		600,622	0	0	0	0	0	0	0	15,209	0	0	0
5026067	ARCADIA	WI		04/17/2019		751,703	0	0	0	0	0	0	0	11,116	0	0	0
5026068	CASHTON	WI		04/17/2019		703,419	0	0	0	0	0	0	0	10,404	0	0	0
0299999. Mortgages with partial repayments						376,189,803	0	0	0	0	0	0	0	7,080,633	0	0	0
3325859	CENTERPORT	NY		09/28/2016	09/01/2021	729,106	0	0	0	0	0	0	728,167	728,167	0	0	0
0399999. Mortgages disposed						729,106	0	0	0	0	0	0	728,167	728,167	0	0	0
0599999 - Totals						382,331,740	0	0	0	0	0	0	5,762,449	12,843,082	0	0	0

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

SCHEDULE BA - PART 2

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

[illegible]

SCHEDULE BA - PART 3

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

[illegible]

NONE

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13077D-QU-9	CALIFORNIA ST UNIV REVENUE 2.795% 11/01/41		07/09/2021	J P Morgan & Co		2,500,000	2,500,000	0	1.D FE
38122N-B7-6	GOLDEN ST TOBACCO SECURITIZATI 3.000% 06/01/46		09/30/2021	Jeffries & Co		5,000,000	5,000,000	0	1.D FE
594654-QC-2	MICHIGAN ST HSG DEV AUTH SF MT 2.898% 06/01/52		07/30/2021	Barclays		3,000,000	3,000,000	0	1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,500,000	10,500,000	0	XXX
023586-D*-8	AMERCO SENIOR NOTES 2.780% 09/30/33		09/29/2021	Bank of America		4,000,000	4,000,000	0	3.C Z
037833-EK-2	APPLE INC 2.700% 08/05/51		07/29/2021	Goldman Sachs & Co		2,996,940	3,000,000	0	1.B FE
04621W-AE-0	ASSURED GUARANTY 3.600% 09/15/51		08/30/2021	Deutsche Bank Securities		1,038,390	1,000,000	1,100	1.F FE
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDING 2.839% 11/15/50		08/30/2021	Stifel Nicolaus		2,055,000	2,000,000	16,719	1.D FE
09261H-A8-6	BLACKSTONE PRIVATE CREDIT FUND SENIOR UNSECURED NOTES 3.270% 08/17/26		08/17/2021	Bank of America		3,000,000	3,000,000	0	2.C FE
09261W-AC-8	BLACKROCK DLF IX 2020-1 A-2 0.154% 07/21/30		09/24/2021	Direct		379,939	379,939	0	1.A Z
09261W-AE-4	BLACKROCK DLF IX 2020-1 B 2.634% 07/21/30		08/04/2021	Direct		299,752	299,752	0	1.D FE
117043-AT-6	BRUNSWICK CORP 2.400% 08/18/31		08/04/2021	J P Morgan & Co		1,994,880	2,000,000	0	2.B FE
126307-BH-9	CSC HOLDINGS LLC 4.500% 11/15/31		07/27/2021	Citi Global Markets Inc.		760,313	750,000	7,125	3.C FE
161175-CD-4	CHARTER COMM OPT LLC 2.250% 01/15/29		09/27/2021	Citi Global Markets Inc.		998,350	1,000,000	0	2.C FE
166764-BZ-2	CHEVRON CORP 2.978% 05/11/40		09/08/2021	Incapital		1,044,970	1,000,000	9,844	1.D FE
225488-AA-9	CREDIT OPPOR PARTNERS JV LLC SENIOR UNSECURED NOTES 3.620% 08/17/26		08/17/2021	Goldman Sachs & Co		7,000,000	7,000,000	0	2.B PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		08/18/2021	Direct		361,257	361,257	0	2.B PL
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/52		08/02/2021	Barclays		1,028,160	1,000,000	15,022	2.A FE
30231G-AN-2	EXXON MOBIL CORP 3.567% 03/06/45		09/17/2021	J P Morgan & Co		3,362,730	3,000,000	4,459	1.D FE
341078-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		07/15/2021	CREDIT AGRICOLE		5,000,000	5,000,000	0	2.B PL
378272-BG-2	GLENCORE FUNDING LLC 144A 2.625% 09/23/31		09/15/2021	Citi Global Markets Inc.		4,988,650	5,000,000	0	2.A FE
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	0	2.B PL
51223*-AC-8	LAKEVIEW LOAN SERVICING LLC SENIOR UNSECURED NOTES 4.750% 07/13/27		07/13/2021	Wells Fargo Securities		9,000,000	9,000,000	0	1.C Z
535678-AB-8	LINEAGE LOGISTICS LLC 2.520% 08/20/28		08/20/2021	Bank of America		5,000,000	5,000,000	0	2.B Z
548661-EE-3	LOWES COMPANIES INC 2.800% 09/15/41		09/13/2021	Barclays		998,940	1,000,000	0	2.A FE
62878Y-AA-2	NOTHING BUNDT CAKES 2021-1 A2 2.989% 07/30/51		07/16/2021	Barclays		2,250,000	2,250,000	0	2.C FE
647558-AA-9	NEW MOUNTAIN GUARDIAN III BDC SENIOR UNSECURED NOTES 3.570% 07/15/25		08/04/2021	Goldman Sachs & Co		3,000,000	3,000,000	0	2.C PL
68389X-BW-4	ORACLE CORP 3.600% 04/01/40		09/15/2021	Citi Global Markets Inc.		1,066,820	1,000,000	16,600	2.A FE
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	2.A FE
87264A-BN-4	T-MOBILE USA INC 3.300% 02/15/51		08/02/2021	Incapital		1,030,320	1,000,000	15,492	2.C FE
904764-BR-7	UNILEVER CAPITAL CORP 2.625% 08/12/51		08/09/2021	Deutsche Bank Securities		2,961,240	3,000,000	0	1.E FE
92243R-AC-8	VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		07/28/2021	Mitsubishi UFJ Securities		2,000,000	2,000,000	0	2.B FE
92778*-AA-5	VA CMWILTH UNIV HEALTH SYS CTL 3.008% 09/15/49		07/15/2021	Mesirow Financial		3,000,000	3,000,000	0	1.D Z
931142-EV-1	WAL-MART STORES 2.650% 09/22/51		09/08/2021	Wells Fargo Securities		996,300	1,000,000	0	1.C FE
978097-AG-8	WOLVERINE WORLD WIDE 144A 4.000% 08/15/29		08/12/2021	J P Morgan & Co		250,000	250,000	0	3.B FE
98462Y-AD-2	YAMANA GOLD INC 4.625% 12/15/27	A.	07/21/2021	Incapital		424,103	380,000	1,855	2.C FE
98462Y-AE-0	YAMANA GOLD INC 144A 2.630% 08/15/31	A.	08/04/2021	Bank of America		1,000,000	1,000,000	0	2.C FE
47216Q-AC-7	JDE PEET'S NV 144A 2.250% 09/24/31	D.	09/21/2021	Deutsche Bank Securities		4,979,550	5,000,000	0	2.C FE
822582-BY-7	SHELL INTERNATIONAL FINANCE 3.750% 09/12/46	D.	09/17/2021	Citi Global Markets Inc.		2,344,460	2,000,000	1,875	1.D FE
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)						89,187,294	88,170,948	90,091	XXX
8399997. Total - Bonds - Part 3						99,687,294	98,670,948	90,091	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						99,687,294	98,670,948	90,091	XXX
04014F-4*-0	ARES DYNAMIC PFD 3.03% SERIES C		09/15/2021	Wells Fargo Securities	160,000,000	4,000,000	0.00	0	1.F Z
17260G-48-9	CION ARES PFD 3.07% SERIES C		09/30/2021	Wells Fargo Securities	360,000,000	9,000,000	0.00	0	1.F Z
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						13,000,000	XXX	0	XXX
8999997. Total - Preferred Stocks - Part 3						13,000,000	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						13,000,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX

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

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
9899999. Total - Preferred and Common Stocks						13,000,000	XXX	0	XXX
9999999 - Totals						112,687,294	XXX	90,091	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		09/15/2021	Paydown		30,165	30,165	30,721	30,539	0	(374)	0	(374)	0	30,165	0	0	0	608	09/15/2041	1.A
..36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN A26147 3.940% 03/15/37		09/01/2021	Paydown		47,986	47,986	49,695	49,088	0	(1,103)	0	(1,103)	0	47,986	0	0	0	1,261	03/15/2037	1.A
..36230T-B2-7	GN 758157 4.550% 05/15/38		09/01/2021	Paydown		48,513	48,513	53,970	52,679	0	(4,166)	0	(4,166)	0	48,513	0	0	0	1,472	05/15/2038	1.A
..36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		09/15/2021	Paydown	100.0000	38,198	38,198	38,198	38,198	0	0	0	0	0	38,198	0	0	0	1,205	06/15/2030	1.B
..38373M-2F-6	GNMA 2008-80 IO 1.753% 04/16/50		09/01/2021	Paydown		0	0	718	679	0	(679)	0	(679)	0	0	0	0	0	119	04/16/2050	1.A
..38376G-2H-2	GNMA 2011-92 C 3.739% 04/16/52		09/01/2021	Paydown		10,387	10,387	10,189	10,338	0	49	0	49	0	10,387	0	0	0	261	04/16/2052	1.A
..38376G-U2-4	GNMA 2011-77 D 4.307% 10/16/45		09/01/2021	Paydown		8,966	8,966	8,863	8,937	0	29	0	29	0	8,966	0	0	0	252	10/16/2045	1.A
..38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		09/01/2021	Paydown		81,126	81,126	85,689	81,828	0	(702)	0	(702)	0	81,126	0	0	0	2,157	07/20/2040	1.A
..38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41		09/01/2021	Paydown		159,491	159,491	178,131	164,094	0	(4,604)	0	(4,604)	0	159,491	0	0	0	4,116	01/20/2041	1.A
..38377T-LL-3	GNMA 2011-3 QP 4.000% 06/20/40		09/01/2021	Paydown		216,224	216,224	218,936	218,550	0	(2,712)	0	(2,712)	0	216,224	0	0	0	5,675	06/20/2040	1.A
..38377T-SC-6	GNMA 2011-30 BL 4.000% 06/20/40		09/01/2021	Paydown		188,171	188,171	200,873	189,629	0	(1,458)	0	(1,458)	0	188,171	0	0	0	5,042	06/20/2040	1.A
..38378N-SJ-0	GNMA 2014-67 DE 3.700% 11/16/46		09/01/2021	Paydown		313,211	313,211	311,107	312,574	0	637	0	637	0	313,211	0	0	0	6,857	11/16/2046	1.A
..38378X-SJ-6	GNMA 2014-150 C 3.400% 12/16/49		09/01/2021	Paydown		339,770	339,770	351,025	342,804	0	(3,034)	0	(3,034)	0	339,770	0	0	0	6,915	12/16/2049	1.A
..38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37		09/01/2021	Paydown		53,478	53,478	54,715	53,949	0	(471)	0	(471)	0	53,478	0	0	0	1,070	03/16/2037	1.A
0599999. Subtotal - Bonds - U.S. Governments						1,535,686	1,535,686	1,614,444	1,554,272	0	(18,588)	0	(18,588)	0	1,535,686	0	0	0	37,010	XXX	XXX
..25477P-1F-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		09/01/2021	Redemption	100.0000	7,598	7,598	7,598	7,598	0	0	0	0	0	7,598	0	0	0	180	06/15/2045	1.B FE
..45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42		09/01/2021	Redemption	100.0000	69,339	69,339	69,339	69,339	0	0	0	0	0	69,339	0	0	0	1,192	12/01/2042	1.A FE
..544525-NV-6	LOS ANGELES DEP WATER & POWER 5.081% 07/01/21		07/01/2021	Maturity	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	50,810	07/01/2021	1.C FE
..574300-JN-0	MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS 5.164% 07/01/25		07/01/2021	Redemption	100.0000	95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	4,906	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	100.0000	120,000	120,000	120,300	120,019	0	(19)	0	(19)	0	120,000	0	0	0	6,600	07/01/2026	1.F FE
..57563R-KE-8	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.800% 07/01/27		07/01/2021	Redemption	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	2,160	07/01/2027	1.F FE
..57587A-ZM-3	MASSACHUSETTS ST HSG FIN AGYHS 4.400% 12/01/43		07/12/2021	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	54,022	12/01/2043	1.B FE
..594654-MV-4	MICHIGAN ST HSG DEV AUTH SF MT 3.565% 06/01/51		09/01/2021	Redemption	100.0000	435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	12,191	06/01/2051	1.C FE
..60416Q-EP-5	MINNESOTA ST HSG FIN AGY 2011 SERIES E 4.450% 07/01/31		07/01/2021	Redemption	100.0000	705,000	705,000	705,000	705,000	0	0	0	0	0	705,000	0	0	0	31,373	07/01/2031	1.A FE
..63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		07/01/2021	Redemption	100.0000	15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	287	10/01/2037	2.B FE
..64469D-WP-2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30		08/01/2021	Redemption	100.0000	90,000	90,000	90,000	90,000	0	0	0	0	0	90,000	0	0	0	3,759	07/01/2030	1.B FE
..646080-MV-0	NEW JERSEY ST HIGHER ED ASSIST 2011-1 5.375% 12/01/24		07/29/2021	Redemption	100.0000	50,000	50,000	49,597	49,849	0	20	0	20	0	49,869	0	131	131	1,777	12/01/2024	1.F FE
..647200-WB-3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		09/01/2021	Redemption	100.0000	55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,953	09/01/2032	1.B FE
..67910H-NR-7	OKLAHOMA ST MUNI PWIR AUTH 2013 SERIES B 5.000% 01/01/26		07/01/2021	Call	109.5000	2,190,000	2,000,000	2,147,460	2,036,119	0	(8,760)	0	(8,760)	0	2,027,359	0	(27,359)	(27,359)	290,000	01/01/2026	1.F FE
..708796-P2-7	PENNSYLVANIA HSG FIN AGY 3.950% 10/01/33		07/01/2021	Redemption	100.0000	115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,407	10/01/2033	1.B FE
..88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		09/01/2021	Redemption	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,136	09/01/2041	1.A FE
..92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		09/01/2021	Paydown	100.0000	110,516	110,516	110,516	110,516	0	0	0	0	0	110,516	0	0	0	2,289	10/25/2037	1.A FE
..92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		09/25/2021	Redemption		76,158	76,158	76,158	76,158	0	0	0	0	0	76,158	0	0	0	1,574	11/25/2039	1.A FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,223,611	7,033,611	7,180,968	7,069,598	0	(8,759)	0	(8,759)	0	7,060,839	0	(27,228)	(27,228)	469,616	XXX	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31358P-HV-2	FNMA REMIC G92-35 EB 7.500% 07/25/22		09/01/2021	Paydown		321	321	322	320	.0	.1	.0	.1	.0	321	.0	.0	.0	.16	07/25/2022	1.A
31358Q-EU-5	FNMA REMIC 1992-162 D 7.000% 09/25/22		09/01/2021	Paydown		2,128	2,128	2,063	2,115	.0	.14	.0	.14	.0	2,128	.0	.0	.0	.100	09/25/2022	1.A
3136A6-P9-9	FNR 2012-76 VG 4.000% 03/25/29		08/01/2021	Paydown		156,979	156,979	169,537	158,111	.0	(1,132)	.0	(1,132)	.0	156,979	.0	.0	.0	3,760	03/25/2029	1.A
3136A6-TH-7	FNR 2012-63 MW 4.000% 05/24/34		09/14/2021	J P Morgan & Co		9,225,105	8,396,000	9,463,866	8,745,761	.0	(68,707)	.0	(68,707)	.0	8,677,054	.0	548,051	548,051	266,806	05/24/2034	1.A
3136A8-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	1,467,273	.0	(2,590)	.0	(2,590)	.0	1,464,683	.0	(10,008)	(10,008)	33,481	02/25/2038	1.A
3136A9-LC-0	FNR 2012-114 VG 3.500% 09/25/29		09/01/2021	Paydown		2,481,954	2,481,954	2,662,671	2,505,396	.0	(23,442)	.0	(23,442)	.0	2,481,954	.0	.0	.0	55,963	09/25/2029	1.A
3136AA-3R-4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/14/2021	Cantor Fitzgerald		3,678,497	3,501,247	3,606,284	3,515,201	.0	(1,664)	.0	(1,664)	.0	3,513,537	.0	164,961	164,961	83,446	03/25/2036	1.A
3136AA-3R-4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2021	Paydown		48,498	48,498	49,953	48,691	.0	(193)	.0	(193)	.0	48,498	.0	.0	.0	970	03/25/2036	1.A
3136AB-2F-3	FANNIE MAE 2013-1 VD 3.000% 01/25/33		09/01/2021	Paydown		1,023,638	1,023,638	1,055,307	1,025,159	.0	(1,522)	.0	(1,522)	.0	1,023,638	.0	.0	.0	20,051	01/25/2033	1.A
3136AE-TT-4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2021	Paydown		117,823	117,823	121,910	119,239	.0	(1,416)	.0	(1,416)	.0	117,823	.0	.0	.0	2,324	06/25/2043	1.A
3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/01/2021	Paydown		476,690	476,690	473,692	475,333	.0	1,357	.0	1,357	.0	476,690	.0	.0	.0	11,032	07/25/2033	1.A
3136AJ-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		09/01/2021	Paydown		114,742	114,742	123,491	116,700	.0	(1,958)	.0	(1,958)	.0	114,742	.0	.0	.0	3,873	04/25/2034	1.A
3136AR-IV-4	FNR 2016-21 BV 3.000% 06/25/39		09/14/2021	Credit Suisse		10,888,930	10,355,000	10,568,572	10,438,700	.0	(20,981)	.0	(20,981)	.0	10,417,719	.0	471,211	471,211	246,794	06/25/2039	1.A
3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		09/01/2021	Paydown		652,651	652,651	706,087	657,950	.0	(5,299)	.0	(5,299)	.0	652,651	.0	.0	.0	15,305	03/15/2035	1.A
3137B1-KJ-0	FHLMC MULTIFAM STRU PASS THRU 4194 VM 3.000% 02/15/30		09/16/2021	Amherst Securities		2,525,290	2,402,000	2,282,651	2,353,041	.0	8,747	.0	8,747	.0	2,361,787	.0	163,503	163,503	58,048	02/15/2030	1.A
3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		09/01/2021	Paydown		34,819	34,819	34,672	34,753	.0	.66	.0	.66	.0	34,819	.0	.0	.0	813	04/15/2033	1.A
3137BC-UR-7	FREDDIE MAC 4376 VD 3.000% 09/15/27		09/16/2021	Amherst Securities		2,748,930	2,671,701	2,634,965	2,657,942	.0	2,927	.0	2,927	.0	2,660,869	.0	88,061	88,061	64,566	09/15/2027	1.A
3137BN-BP-8	FHR 4557 VB 3.000% 05/15/39		09/16/2021	Bank of America		6,178,903	5,954,000	6,077,499	6,006,662	.0	(11,615)	.0	(11,615)	.0	5,995,047	.0	183,856	183,856	143,888	05/15/2039	1.A
3137FS-BD-0	FHR 4792 VB 4.000% 08/15/38		09/01/2021	Paydown		841,351	841,351	848,187	843,220	.0	(1,869)	.0	(1,869)	.0	841,351	.0	.0	.0	21,261	08/15/2038	1.A
3138L4-EQ-2	FANNIE MAE AM3742 3.150% 09/01/25		09/02/2021	Paydown		8,851	8,851	8,290	8,676	.0	.18	.0	.18	.0	8,695	.0	157	157	188	09/01/2025	1.A
3138L4-J3-8	FANNIE MAE AM3881 3.830% 08/01/25		09/25/2021	Paydown		8,493	8,493	8,367	8,441	.0	.4	.0	.4	.0	8,445	.0	48	48	219	08/01/2025	1.A
3139ZD-ZB-7	FNMA 2002-59 ZB 6.000% 09/25/32		09/01/2021	Paydown		53,141	53,141	51,083	52,517	.0	625	.0	625	.0	53,141	.0	.0	.0	2,097	09/25/2032	1.A
3139ZR-WT-4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2021	Paydown		19,263	19,263	17,381	18,712	.0	551	.0	551	.0	19,263	.0	.0	.0	753	08/15/2032	1.A
31393A-5P-8	FNMA 2003-43 PE 5.500% 05/25/33		09/01/2021	Paydown		23,501	23,501	23,079	23,350	.0	151	.0	151	.0	23,501	.0	.0	.0	892	05/25/2033	1.A
31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2021	Paydown		49,915	49,915	49,525	49,733	.0	183	.0	183	.0	49,915	.0	.0	.0	1,798	03/15/2033	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	13,666	11/15/2039	1.A
31398Q-UG-0	FREDDIE MAC 3747 PW 4.000% 10/15/39		09/01/2021	Paydown		303,998	303,998	313,118	305,001	.0	(1,002)	.0	(1,002)	.0	303,998	.0	.0	.0	8,426	10/15/2039	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	85,883	85,883	87,681	86,778	.0	(54)	.0	(54)	.0	86,724	.0	(841)	(841)	2,100	08/05/2030	1.B
3199999 Subtotal - Bonds - U.S. Special Revenues						43,666,501	41,700,794	43,503,628	42,190,174	.0	(132,667)	.0	(132,667)	.0	42,057,504	.0	1,608,999	1,608,999	1,062,636	XXX	XXX
00101J-AF-3	ADT CORP 3.500% 07/15/22		08/28/2021	Call	102.7500	822,000	800,000	733,056	786,579	.0	5,630	.0	5,630	.0	792,209	.0	7,791	7,791	53,344	07/15/2022	3.C FE
00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		09/30/2021	Redemption	100.0000	22,441	22,441	22,441	22,441	.0	.0	.0	.0	.0	22,441	.0	.0	.0	523	10/31/2038	1.E
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		08/31/2021	Redemption	100.0000	15,129	15,129	15,129	15,129	.0	.0	.0	.0	.0	15,129	.0	.0	.0	341	03/31/2039	1.C
00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		09/30/2021	Redemption	100.0000	7,598	7,598	7,598	7,598	.0	.0	.0	.0	.0	7,598	.0	.0	.0	206	03/31/2039	1.D
00214M-AA-1	ARL SECOND LLC 2014-1A A1 2.920% 06/15/44		07/15/2021	Paydown		1,674,698	1,674,698	1,622,952	1,654,258	.0	20,440	.0	20,440	.0	1,674,698	.0	.0	.0	28,526	06/15/2044	1.F 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	46,317	06/15/2044	1.F FE
00225#-AA-3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		09/30/2021	Redemption	100.0000	13,493	13,493	13,493	13,493	.0	.0	.0	.0	.0	13,493	.0	.0	.0	368	09/30/2039	1.E
00228#-AA-0	AV CINGULAR LLC CTL - CINGULAR WIRELESS LLC 7.450% 08/15/21		07/06/2021	Redemption	100.0000	670,506	670,506	704,032	672,851	.0	(1,877)	.0	(1,877)	.0	670,973	.0	(467)	(467)	27,723	08/15/2021	2.B
008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		09/01/2021	Paydown		50,318	50,318	48,132	49,376	.0	.14	.0	.14	.0	49,390	.0	.928	.928	1,176	07/25/2043	1.D FM
009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		09/10/2021	Redemption	100.0000	9,370	9,370	9,370	9,370	.0	.0	.0	.0	.0	9,370	.0	.0	.0	281	11/10/2039	1.F
02401@-AA-7	AMERICAN ASSETS TRUST LP SNR UNSEC NOTES		01/26/2021	Redemption	100.0000	78,542	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/31/2021	2.C
025816-BL-2	AMERICAN EXPRESS 3.401% Perpet.		09/15/2021	Call	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	26,317	01/01/9999	2.C FE
026609-AC-1	WYETH DEBENTURES 7.250% 03/01/23		09/16/2021	KeyBanc Capital Markets		82,454	75,000	82,393	76,373	.0	(434)	.0	(434)	.0	75,940	.0	6,514	6,514	5,724	03/01/2023	1.F FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.634% 10/25/34		09/01/2021	Paydown		23,897	23,897	19,806	19,806	0	4,091	0	4,091	0	23,897	0	0	0	712	10/25/2034	1.D FM
..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	16	0	16	0	145,207	0	0	0	3,032	07/16/2040	1.F FE
..038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		09/17/2021	Paydown		127,286	127,286	127,263	127,268	0	18	0	18	0	127,286	0	0	0	1,607	07/17/2046	1.F FE
..038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		07/30/2021	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	212	07/30/2050	2.C FE
..04542B-MS-8	ASSET BACKED FUNDING CERT 2005-A01 A4 4.558% 06/25/35		08/01/2021	Paydown Deutsche Bank Securities		19,320	19,320	19,067	19,249	0	6	0	6	0	19,255	0	65	65	526	06/25/2035	1.D FM
..04621W-AC-4	ASSURED GUARANTY 5.000% 07/01/24		08/30/2021			1,116,460	1,000,000	997,950	999,174	0	147	0	147	0	999,322	0	117,138	117,138	58,333	07/01/2024	2.B FE
..053611-AG-4	AVERY DENNISON CORP 3.350% 04/15/23		08/10/2021	Bank of America		621,198	600,000	599,388	599,843	0	41	0	41	0	599,884	0	21,314	21,314	16,583	04/15/2023	2.B FE
..05590-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		09/15/2021	Redemption 100.0000		23,986	23,986	23,986	23,986	0	0	0	0	0	23,986	0	0	0	566	11/15/2032	1.C
..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	37,841	0	1	1	745	10/04/2032	1.F FE
..072863-AE-3	BAYLOR SCOTT & WHITE HOLDING 2.650% 11/15/26		08/31/2021	Stifel Nicolaus		4,242,940	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	242,940	242,940	84,358	11/15/2026	1.D FE
..07332B-AA-7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1 A1 3.000% 03/28/57		09/28/2021	Paydown		98,911	98,911	99,581	99,123	0	(41)	0	(41)	0	99,082	0	(171)	(171)	2,003	03/28/2057	1.D FM
..09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		09/15/2021	Paydown		15,700	15,700	15,700	15,699	0	0	0	0	0	15,700	0	0	0	416	12/16/2041	1.G FE
..09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.682% 12/16/41		08/15/2021	Paydown		7,813	7,813	7,812	7,812	0	0	0	0	0	7,813	0	0	0	296	12/16/2041	2.C FE
..09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30 07/17/2021		07/17/2021	Paydown		9,016	9,016	9,016	9,016	0	0	0	0	0	9,016	0	0	0	57	07/21/2030	4.B FE
..11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		09/15/2021	Redemption 100.0000		14,226	14,226	14,875	14,804	0	(39)	0	(39)	0	14,765	0	(539)	(539)	352	12/15/2032	1.F FE
..12502Y-AP-8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 07/11/22		09/10/2021	Paydown		71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	2,262	07/11/2022	1.F FE
..12508V-AC-7	COG RECEIVABLES TRUST 2018-1 B 3.090% 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	COG RECEIVABLES TRUST 2018-2 B 3.480% 12/15/25		09/14/2021	Paydown		2,201	2,201	2,201	2,201	0	0	0	0	0	2,201	0	0	0	57	12/15/2025	1.A FE
..12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		09/15/2021	Paydown		938	938	937	937	0	0	0	0	0	938	0	0	0	22	02/15/2050	1.E FE
..12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-1VR2 A2 3.000% 04/25/43		09/01/2021	Paydown		78,673	78,673	79,979	78,714	0	(15)	0	(15)	0	78,699	0	(26)	(26)	1,554	04/25/2043	1.D FM
..12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		09/01/2021	Paydown		44,132	53,944	44,781	49,526	0	85	0	85	0	49,611	0	(5,480)	(5,480)	2,129	02/25/2035	1.D FM
..12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34		09/01/2021	Paydown		83,017	83,017	74,352	80,949	0	2,068	0	2,068	0	83,017	0	0	0	3,691	10/25/2034	1.D FM
..12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		09/01/2021	Paydown		32,046	34,382	31,041	31,041	0	0	0	0	0	31,041	0	1,005	1,005	1,281	03/25/2035	1.D FM
..12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		09/01/2021	Paydown		60,132	57,805	46,512	51,668	0	564	5,223	(4,659)	0	47,010	0	13,122	13,122	2,363	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
..12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		09/01/2021	Paydown		22,372	21,215	16,389	18,060	0	23	0	23	0	18,083	0	4,289	4,289	954	06/25/2035	3.B FM
..14040H-BH-7	CAPITAL ONE FINANCIAL CORP 3.920% Perpet Chase Mortgage Finance Corpora 2019-ATR2 A3		09/01/2021	Call 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	30,317	01/01/9999	3.B FE
..16159G-AC-3	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	(276)	(276)	2,584	07/25/2049	1.D FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/25/35		09/01/2021	Paydown		26,377	153,944	129,313	141,668	0	344	0	344	0	142,012	0	(115,634)	(115,634)	5,767	02/25/2035	1.D FM
172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		09/01/2021	Paydown		152,970	152,970	146,048	146,048	0	0	0	0	0	146,048	0	6,923	6,923	6,163	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	20	0	0	0	1	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	1,099	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	56,260	0	289	289	1,329	10/25/2043	1.D FM
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44		09/01/2021	Paydown		39,153	39,153	39,313	39,123	0	30	0	30	0	39,153	0	0	0	898	06/25/2044	1.D FM
17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53		09/01/2021	Paydown		31,651	31,651	32,362	31,723	0	(26)	0	(26)	0	31,697	0	(46)	(46)	862	01/25/2053	1.D FM
17328B-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2019-1MC1 A1 2.720% 07/25/49		09/01/2021	Paydown		204,431	204,431	204,319	204,200	0	230	0	230	0	204,431	0	0	0	3,668	07/25/2049	1.D FM
19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		07/25/2021	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	04/25/2047	2.B FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		09/25/2021	Paydown		17,465	17,465	17,460	17,462	0	3	0	3	0	17,465	0	0	0	313	10/25/2040	1.A FE
22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33		09/01/2021	Paydown		9,638	9,638	9,510	9,580	0	0	0	0	0	9,580	0	57	57	359	10/25/2033	1.D FM
22545B-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	19,610	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		40,504	40,504	40,504	40,504	0	0	0	0	0	40,504	0	0	0	1,099	05/15/2034	1.G S
22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		09/15/2021	Redemption 100.0000		20,210	20,210	20,349	0	0	(2)	0	(2)	0	20,346	0	(137)	(137)	131	05/15/2034	1.E Z
24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		07/30/2021	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	794	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		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	849	07/30/2027	2.A FE
249030-AC-1	DENTSPLY 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	999,949	0	51	51	36,323	08/15/2021	2.B FE
252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		09/20/2021	Paydown		78,879	78,879	78,860	78,863	0	16	0	16	0	78,879	0	0	0	2,108	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		74,076	74,076	74,071	74,071	0	4	0	4	0	74,076	0	0	0	2,063	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		71,971	71,971	71,953	71,960	0	11	0	11	0	71,971	0	0	0	1,570	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		23,990	23,990	23,986	23,988	0	3	0	3	0	23,990	0	0	0	658	10/22/2029	2.B FE
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		07/25/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	206	10/25/2049	2.A FE
26208M-AF-3	DRIVE AUTO RECEIVABLES TRUST 2018-5 C 3.990% 01/15/25		09/15/2021	Paydown		456,895	456,895	456,793	456,850	0	45	0	45	0	456,895	0	0	0	12,100	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		54,360	54,360	54,350	54,356	0	3	0	3	0	54,360	0	0	0	1,161	11/15/2024	1.A FE
26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		07/20/2021	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	73	01/20/2051	2.C FE
26224H-AH-0	DRUG ROYALTY III LP 1 2018-1A A2 4.270% 10/15/31		07/15/2021	Paydown		163,020	163,020	162,994	162,992	0	28	0	28	0	163,020	0	0	0	5,221	10/15/2031	2.B FE
27034J-AB-7	EARNEST STUDENT LOAN PROGRAM 2016-B A2 3.020% 05/25/34		07/25/2021	Paydown		510,731	510,731	510,632	510,669	0	62	0	62	0	510,731	0	0	0	8,997	05/25/2034	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		09/25/2021	Paydown Deutsche Bank Securities		52,187	52,187	52,171	52,179	.0	.8	.0	.8	.0	52,187	.0	.0	.0	1,029	03/25/2030	1.F FE	
292480-AH-3	ENABLE MIDSTREAM PARTNER 3.900% 05/15/24 EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500%		09/17/2021			1,063,520	1,000,000	995,002	997,808	.0	445	.0	445	.0	998,253	.0	65,267	65,267	33,150	05/15/2024	2.C FE	
29977J-AB-2	03/25/43 EVERBANK MTGE LOAN TRUST 2013-2 A 3.000%		09/01/2021	Paydown		32,385	32,385	32,578	32,361	.0	24	.0	24	.0	32,385	.0	.0	.0	494	03/25/2043	1.D FM	
29977K-AA-1	06/25/43 FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES		09/01/2021	Paydown Redemption 100.0000		23,284	23,284	22,935	23,169	.0	115	.0	115	.0	23,284	.0	.0	.0	495	06/25/2043	1.D FM	
30288*-AA-8	4.540% 03/31/38		09/30/2021			19,800	19,800	19,800	19,800	.0	.0	.0	.0	.0	19,800	.0	.0	.0	899	03/31/2038	2.B FE	
3140FX-ED-0	FNMA BFO131 3.500% 08/01/56		09/01/2021	Paydown		150,304	150,304	154,485	154,387	.0	(4,083)	.0	(4,083)	.0	150,304	.0	.0	.0	3,476	08/01/2056	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)	909	03/25/2045	1.D FM	
33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		09/01/2021	Paydown Redemption 100.0000		133,820	133,820	137,583	137,332	.0	(3,512)	.0	(3,512)	.0	133,820	.0	.0	.0	2,640	08/25/2050	1.D FM	
33972P-AA-7	03/31/38 FLNG LIQUEFACTION 2 LLC 144A 4.125%		09/30/2021			89,000	89,000	89,000	89,000	.0	.0	.0	.0	.0	89,000	.0	.0	.0	3,671	03/31/2038	2.B FE	
343498-AB-7	FLOWERS FOODS INC 3.500% 10/01/26 Foundation Finance Trust 2017-1A A 3.300%		09/16/2021	Bank of America		2,184,360	2,000,000	1,985,000	1,990,221	.0	1,113	.0	1,113	.0	1,991,333	.0	193,027	193,027	67,861	10/01/2026	2.B FE	
35040U-AA-9	07/15/33 FOURSIIGHT CAPITAL AUTOMOBILE 2018-1 C		09/15/2021	Paydown		38,776	38,776	38,770	38,774	.0	2	.0	2	.0	38,776	.0	.0	.0	854	07/15/2033	1.B FE	
35105D-AE-1	3.680% 08/15/23		09/15/2021	Paydown		628,126	628,126	627,948	628,063	.0	63	.0	63	.0	628,126	.0	.0	.0	15,795	08/15/2023	1.B FE	
36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		09/01/2021	Paydown		11,150	11,386	9,692	10,277	306	70	.0	376	.0	10,653	.0	498	498	329	04/25/2029	6. FM	
36255X-AB-9	GLS AUTO RECEIVABLES TRUST 2018-3A B 3.780% 08/15/23		09/15/2021	Paydown		236,567	236,567	236,544	236,556	.0	11	.0	11	.0	236,567	.0	.0	.0	5,926	08/15/2023	1.A FE	
36257N-AB-9	GLS AUTO RECEIVABLES TRUST 2019-2A B 3.320% 03/15/24		09/15/2021	Paydown		446,148	446,148	446,061	446,106	.0	43	.0	43	.0	446,148	.0	.0	.0	9,906	03/15/2024	1.B FE	
36261M-AB-5	GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A2 2.500% 06/25/51		09/01/2021	Paydown		99,758	99,758	103,920	.0	.0	(4,162)	.0	(4,162)	.0	99,758	.0	.0	.0	1,440	06/25/2051	1.A FE	
369550-AR-9	GENERAL DYNAMICS 3.875% 07/15/21		07/15/2021	Maturity		1,000,000	1,000,000	998,350	999,894	.0	106	.0	106	.0	1,000,000	.0	.0	.0	38,750	07/15/2021	1.G FE	
37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		09/17/2021	Paydown Redemption 100.0000		29,091	29,091	29,080	29,080	.0	11	.0	11	.0	29,091	.0	.0	.0	439	11/19/2040	1.F FE	
39121J-A*-1	GREAT RIVER ENERGY 2009B 5.810% 07/01/21		07/01/2021	Redemption 100.0000		488,372	488,372	488,372	488,372	.0	.0	.0	.0	.0	488,372	.0	.0	.0	28,374	07/01/2021	1.G	
39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38		07/01/2021			65,350	65,350	59,187	62,151	.0	207	.0	207	.0	62,358	.0	2,992	2,992	4,087	07/01/2038	1.G FE	
411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51		09/20/2021	Paydown		12,500	12,500	12,500	.0	.0	.0	.0	.0	.0	12,500	.0	.0	.0	86	06/20/2051	2.B FE	
42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		09/20/2021	Paydown		78,511	78,511	78,458	78,471	.0	41	.0	41	.0	78,511	.0	.0	.0	3,133	09/21/2040	1.A FE	
42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41		09/20/2021	Paydown		197,353	197,353	197,339	197,340	.0	.0	.0	.0	.0	197,340	.0	12	12	7,840	09/20/2041	1.A FE	
44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39		07/15/2021	Paydown		21,916	21,916	21,915	21,915	.0	1	.0	1	.0	21,916	.0	.0	.0	438	11/15/2039	1.G FE	
45254T-PM-0	IMPAC SECURED ASSETS OWN OWNER 2004-2 A6 4.595% 08/25/34		09/01/2021	Paydown		1,753	1,753	1,723	1,735	.0	2	.0	2	.0	1,737	.0	16	16	51	08/25/2034	1.D FM	
45780K-AD-8	InSite Issuer LLC 2016-1A A 2.883% 11/15/46		01/15/2021	Paydown		123,954	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/15/2046	1.F FE
45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7 5.500% 06/25/33		09/01/2021	Paydown		179,725	179,725	177,310	178,337	.0	25	.0	25	.0	178,362	.0	1,364	1,364	6,030	06/25/2033	1.D FM	
45783N-AA-5	INSTAR LEASING I I LLC 2021-1A A 2.300% 02/15/54		09/15/2021	Paydown		13,667	13,667	13,660	.0	.0	7	.0	7	.0	13,667	.0	.0	.0	163	02/15/2054	1.F FE	
46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		09/01/2021	Paydown		102,873	102,873	107,052	.0	.0	(4,179)	.0	(4,179)	.0	102,873	.0	.0	.0	1,531	06/25/2051	1.A FE	

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										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		09/15/2021	Paydown		19,039	19,039	18,920	18,970	.0	.69	.0	.69	.0	19,039	.0	.0	.0	.475	12/15/2048	1.A FE
46639G-AL-0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000% 03/01/43		09/01/2021	Paydown		18,824	18,824	19,254	18,879	.0	.(5)	.0	.(5)	.0	18,873	.0	.(49)	.(49)	.371	03/01/2043	1.D FM
46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.805% 01/25/44		09/01/2021	Paydown		120,881	120,881	123,922	121,686	.0	.(32)	.0	.(32)	.0	121,655	.0	.(774)	.(774)	2,964	01/25/2044	1.D FM
46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 06/25/49		09/01/2021	Paydown		46,522	46,522	46,689	46,470	.0	.(22)	.0	.(22)	.0	46,448	.0	.74	.74	1,162	06/25/2049	1.D FM
46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		09/01/2021	Paydown		97,742	97,742	99,269	98,138	.0	.(193)	.0	.(193)	.0	97,945	.0	.(203)	.(203)	2,172	12/25/2049	1.D FM
46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44 JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23		09/15/2021	Paydown Redemption 100.0000		27,057	27,057	27,057	27,057	.0	.0	.0	.0	.0	27,057	.0	.0	.0	.718	04/15/2044	2.A FE
47715*-AA-5	Citi Global Markets Inc. 277,105		09/05/2021	Redemption 100.0000		277,105	277,105	277,105	277,105	.0	.0	.0	.0	.0	277,105	.0	.0	.0	.12,248	03/05/2023	1.E FE
501044-CQ-2	KROGER CO 3.400% 04/15/22		08/11/2021			1,013,050	1,000,000	993,550	999,041	.0	.452	.0	.452	.0	999,494	.0	13,556	13,556	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		13,080	13,080	12,826	12,911	.0	.169	.0	.169	.0	13,080	.0	.0	.0	.363	01/15/2042	2.A FE
53688T-AA-2	LITIGATION FEE RESIDUAL FUND 2015-1 A 4.000% 10/30/27		07/29/2021	Redemption 100.0000		93,192	93,192	93,192	93,192	.0	.0	.0	.0	.0	93,192	.0	.0	.0	2,856	04/29/2022	1.G FE
543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 01/15/45		09/15/2021	Paydown		28,746	28,746	28,021	28,412	.0	.335	.0	.335	.0	28,746	.0	.0	.0	.581	01/15/2045	1.F FE
553896-AC-5	MWJ OWNER TRUST 2017-1A C 2.990% 12/20/34 MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		09/20/2021	Paydown Redemption 100.0000		25,921	25,921	25,914	25,917	.0	.4	.0	.4	.0	25,921	.0	.0	.0	.515	12/20/2034	2.B FE
56540#-AA-3	MCCORMICK & CO 3.900% 07/15/21		07/15/2021	Maturity		1,000,000	1,000,000	996,460	999,773	.0	.227	.0	.227	.0	1,000,000	.0	.0	.0	39,000	07/05/2025	3.A PL
579780-AH-0	REDEMPTION 100.0000		07/15/2021	Redemption 100.0000						.0		.0		.0		.0	.0	.0		07/15/2021	2.B FE
59048#-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		07/15/2021			108,233	108,233	108,233	108,233	.0	.0	.0	.0	.0	108,233	.0	.0	.0	5,141	01/15/2028	1.G PL
59531#-AB-6	MID-AMERICA APARTMENTS SERIES B 5.400% 07/29/21		07/29/2021	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	98,400	07/29/2021	2.A FE
59549W-AA-1	MID-STATE TRUST SERIES 11 A1 4.864% 07/15/38		09/15/2021	Paydown		35,296	35,296	33,443	35,028	.0	.268	.0	.268	.0	35,296	.0	.0	.0	1,148	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	38,586	.0	.0	.0	1,550	08/15/2037	1.B FE
59560W-AC-1	MID-STATE TRUST 2010-1 M 5.250% 12/15/45		08/01/2021	Paydown		169,278	169,278	169,043	168,941	.0	.337	.0	.337	.0	169,278	.0	.0	.0	6,128	12/15/2045	1.D FM
629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		09/28/2021	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.56	12/28/2049	1.F FE
64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57		09/01/2021	Paydown		138,002	138,002	140,157	138,831	.0	.(829)	.0	.(829)	.0	138,002	.0	.0	.0	4,289	12/25/2057	1.D FM
68268N-AP-8	Citi Global Markets Inc. 1,111,660		09/17/2021			1,111,660	1,000,000	997,900	998,988	.0	.159	.0	.159	.0	999,146	.0	112,514	112,514	49,817	03/15/2025	2.B FE
68504U-AB-7	ONEOK PARTNERS LP 4.900% 03/15/25 ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		09/09/2021	Paydown		49,997	49,997	49,990	49,991	.0	.6	.0	.6	.0	49,997	.0	.0	.0	1,122	04/09/2038	1.F FE
69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		09/15/2021	Paydown		79,969	79,969	79,969	79,969	.0	.0	.0	.0	.0	79,969	.0	.0	.0	2,383	02/15/2027	1.F FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		09/05/2021	Paydown		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.145	12/05/2049	2.C FE
73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 6.465% 01/25/36		09/01/2021	Paydown		68,849	68,849	65,002	66,198	.0	.135	.0	.135	.0	66,333	.0	2,515	2,515	1,744	01/25/2036	1.D FM
74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33		09/01/2021	Paydown		7,052	7,052	6,741	6,952	.0	.1	.0	.1	.0	6,953	.0	.99	.99	236	10/25/2033	1.D FM
74958D-AH-1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2A1 5.500% 10/25/21		09/01/2021	Paydown		192	234	222	232	.0	.0	.0	.0	.0	232	.0	.(41)	.(41)	.8	10/25/2021	4.B FM
76112B-EN-6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14 6.151% 09/25/34		09/01/2021	Paydown		48,528	48,528	48,528	48,337	.0	.(7)	.0	.(7)	.0	48,330	.0	.198	.198	1,834	09/25/2034	1.D FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
76169#-AG-8	REYES HOLDINGS LLC SERIES 2012A 5.130% 07/31/22		07/31/2021	Redemption 100.0000		400,000	400,000	400,000	400,000	.0	.0	.0	.0	.0	400,000	.0	.0	.0	20,520	07/31/2022	2.A PL
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU 2016-B A2A 2.430% 02/17/32		09/15/2021	Paydown		45,520	45,520	45,518	45,518	.0	.1	.0	.1	.0	45,520	.0	.0	.0	.738	02/17/2032	1.A FE
78471D-AA-5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.260% 08/25/25		09/25/2021	Paydown		135,037	135,037	135,022	135,032	.0	.4	.0	.4	.0	135,037	.0	.0	.0	2,920	08/25/2025	1.A FE
80285G-AG-7	SANTANDER DRIVE AUTO REC 2018-3 D 4.070% 08/15/24		09/15/2021	Paydown		1,253,747	1,253,747	1,253,441	1,253,604	.0	143	.0	143	.0	1,253,747	.0	.0	.0	35,822	08/15/2024	1.D FE
80286A-AG-9	SANTANDER DRIVE AUTO REC 2018-5 D 4.190% 12/16/24		09/15/2021	Paydown		253,819	253,819	253,769	253,796	.0	23	.0	23	.0	253,819	.0	.0	.0	7,740	12/16/2024	1.F FE
805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.323% 12/25/33		09/01/2021	Paydown		66,612	66,612	66,612	66,612	.0	.0	.0	.0	.0	66,612	.0	.0	.0	1,941	12/25/2033	1.D FM
81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		09/01/2021	Paydown		60,966	60,966	62,026	61,978	.0	(1,011)	.0	(1,011)	.0	60,966	.0	.0	.0	1,179	05/25/2043	1.D FM
81747M-AA-7	SEQUOIA MORTGAGE TRUST 2019-OH1 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
817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		07/25/2021	Paydown		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	.218	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	.0	63,287	.0	.0	.0	1,889	01/25/2044	1.F FE
822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		09/01/2021	Paydown		29,143	29,143	28,505	29,003	.0	140	.0	140	.0	29,143	.0	.0	.0	691	07/25/2043	1.D FM
826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		09/20/2021	Paydown		85,320	85,320	85,297	85,299	.0	21	.0	21	.0	85,320	.0	.0	.0	1,314	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		85,320	85,320	85,309	85,310	.0	10	.0	10	.0	85,320	.0	.0	.0	1,987	07/20/2037	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
83404F-AD-6	SOCIAL PROFESSIONAL LOAN PROG 2017-A B 3.440% 03/26/40		08/03/2021	RBC Capital Markets		1,033,125	1,000,000	975,791	985,515	.0	1,610	.0	1,610	.0	987,125	.0	46,000	46,000	21,022	03/26/2040	1.B FE
846502-AA-0	SPARC EM SPC LEGAL STLINT HLDG 2015-1A A 4.000% 08/01/31		08/01/2021	Paydown		163,074	163,074	163,074	163,074	.0	.0	.0	.0	.0	163,074	.0	.0	.0	4,892	08/01/2031	1.G FE
86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B 7.970% 08/15/36		09/15/2021	Paydown		11,874	11,874	12,252	12,018	.0	(144)	.0	(144)	.0	11,874	.0	.0	.0	.710	08/15/2036	1.C FE
87342R-AD-6	TACO BELL FUNDING, LLC 2018-1 A21 4.318% 11/25/48		08/25/2021	Paydown		1,950,000	1,950,000	1,950,000	1,950,000	.0	.0	.0	.0	.0	1,950,000	.0	.0	.0	61,747	11/25/2048	2.B FE
87408#-AB-7	TAL INTERNATIONAL CONTAINER SENIOR SECURED NOTES 5.410% 04/30/24		08/30/2021	Redemption 100.0000		646,791	600,000	600,000	600,000	.0	.0	.0	.0	.0	600,000	.0	.0	.0	73,841	04/30/2024	2.C FE
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		08/01/2021	Redemption 100.0000		170,631	170,631	179,152	174,168	.0	(185)	.0	(185)	.0	173,983	.0	(3,352)	(3,352)	16,210	02/01/2030	2.C FE
880310-AA-8	TENASKA VIRGINIA PARTNERS 144A 6.119% 03/30/24		09/30/2021	Redemption 100.0000		103,051	103,051	103,051	103,051	.0	.0	.0	.0	.0	103,051	.0	.0	.0	4,729	03/30/2024	2.B FE
881685-AV-3	TEXACO CAPITAL INC 8.875% 09/01/21		09/01/2021	Maturity		75,000	75,000	101,279	76,565	.0	(1,565)	.0	(1,565)	.0	75,000	.0	.0	.0	6,656	09/01/2021	1.D FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		09/01/2021	Paydown		25,702	25,702	25,698	25,696	.0	.6	.0	.6	.0	25,702	.0	.0	.0	.467	08/21/2045	1.F FE
88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		09/20/2021	Paydown		40,000	40,000	39,986	.0	.0	14	.0	14	.0	40,000	.0	.0	.0	376	04/20/2046	2.B FE
89172P-AA-7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.000% 08/25/55		09/25/2021	Paydown		96,326	96,326	97,080	96,305	.0	21	.0	21	.0	96,326	.0	.0	.0	1,927	08/25/2055	1.D FM
89172P-AC-3	TOWD POINT MORTGAGE TRUST 2016-2 M1 3.000% 08/25/55		08/30/2021	Wells Fargo Securities		2,075,313	2,000,000	1,880,859	1,938,045	.0	10,766	.0	10,766	.0	1,948,812	.0	126,501	126,501	45,000	08/25/2055	1.D FM
89172Y-AD-2	TOWD POINT MORTGAGE TRUST 2016-3 M2 4.000% 04/25/56		08/30/2021	J P Morgan & Co		1,591,406	1,500,000	1,484,238	1,489,090	.0	913	.0	913	.0	1,490,003	.0	101,403	101,403	45,000	04/25/2056	1.D FM
89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		09/16/2021	Paydown		18,021	18,021	18,021	18,021	.0	.0	.0	.0	.0	18,021	.0	.0	.0	.658	10/16/2040	1.F FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30		09/01/2021	Paydown Redemption 100.0000		57,301	68,765	64,295	64,295	.0	.0	.0	.0	.0	64,295	.0	(6,994)	(6,994)	3,508	04/15/2030	1.D FM
90932Q-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26 VSE VOI Mortgage LLC 2016-A A 2.540% 07/20/33		09/03/2021			193,067	193,067	193,377	193,231	.0	(10)	.0	(10)	.0	193,221	.0	(154)	(154)	7,240	09/03/2026	2.A FE
918290-AA-5	VALERO ENERGY 3.400% 09/15/26		09/01/2021	Paydown		24,074	24,074	24,071	24,049	.0	25	.0	25	.0	24,074	.0	.0	.0	405	07/20/2033	1.F FE
91913Y-AU-4	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		09/17/2021	Bank of America		1,078,240	1,000,000	996,550	997,893	.0	243	.0	243	.0	998,137	.0	80,103	80,103	34,567	09/15/2026	2.B FE
92257N-AA-4	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		09/01/2021	Paydown Redemption 100.0000		93,857	93,857	93,848	93,780	.0	77	.0	77	.0	93,857	.0	.0	.0	1,919	07/25/2049	1.A FE
92838@-AA-1	WRG 2020-1 A 5.071% 07/15/28		09/30/2021			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
92942A-AA-3	WRG 2020-1 A 5.071% 07/15/28		08/15/2021	Paydown		5,568	5,568	5,568	5,568	.0	.0	.0	.0	.0	5,568	.0	.0	.0	188	07/15/2028	1.F FE
92942A-AA-3	WRG 2020-1 A 5.071% 07/15/28		09/15/2021	Paydown		8,937	8,937	8,937	8,937	.0	.0	.0	.0	.0	8,937	.0	.0	.0	340	07/15/2028	1.F PL
94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		09/15/2021	Paydown Redemption 100.0000		21,599	21,599	21,598	21,598	.0	1	.0	1	.0	21,599	.0	.0	.0	521	09/15/2044	2.A FE
94978#-JF-5	ZC AVIATION 2014 CLASS A-1 3.620% 09/20/24		09/20/2021			67,456	67,456	67,456	67,456	.0	.0	.0	.0	.0	67,456	.0	.0	.0	1,628	09/20/2024	3.A PL
94978#-JH-1	ZC AVIATION 2014 CLASS A-1 3.620% 09/16/24		09/16/2021	Redemption 100.0000		67,936	67,936	67,936	67,936	.0	.0	.0	.0	.0	67,936	.0	.0	.0	1,640	09/16/2024	3.A PL
95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		09/01/2021	Paydown		44,989	44,989	46,139	45,652	.0	(662)	.0	(662)	.0	44,989	.0	.0	.0	1,178	09/25/2049	1.D FM
95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		09/01/2021	Paydown		52,070	52,070	52,997	52,206	.0	(136)	.0	(136)	.0	52,070	.0	.0	.0	1,388	04/25/2049	1.D FM
95058X-AL-2	WENDYS FUNDING LLC 2021-1A A211 2.775% 06/15/51		09/15/2021	Paydown		11,250	11,250	11,250	.0	.0	.0	.0	.0	.0	11,250	.0	.0	.0	72	06/15/2051	2.B FE
96042F-AF-1	WESTLAKE AUTOMOBILE RECEIVABLE 2018-2A D 4.000% 01/16/24		09/15/2021	Paydown		626,365	626,365	626,296	626,333	.0	32	.0	32	.0	626,365	.0	.0	.0	16,652	01/16/2024	1.B FE
97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		09/15/2021	Paydown		22,021	22,021	22,021	22,021	.0	.0	.0	.0	.0	22,021	.0	.0	.0	474	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	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		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	60	12/05/2050	2.B FE
97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.856% 06/27/44		09/01/2021	Paydown Redemption 100.0000		29,236	29,236	30,223	29,331	.0	(19)	.0	(19)	.0	29,312	.0	(76)	(76)	808	06/27/2044	1.D FM
009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2021			72,374	72,374	73,459	73,165	.0	(79)	.0	(79)	.0	73,085	.0	(712)	(712)	2,605	03/15/2027	1.F FE
009090-AB-7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2021	Redemption 100.0000		38,434	38,434	38,434	38,434	.0	.0	.0	.0	.0	38,434	.0	.0	.0	1,489	03/15/2023	2.C FE
98462Y-AB-6	YAMANA GOLD INC 4.950% 07/15/24	A	09/05/2021	Call 111.6980 Redemption 100.0000		212,226	190,000	204,250	203,870	.0	(2,769)	.0	(2,769)	.0	201,101	.0	(11,101)	(11,101)	32,937	07/15/2024	2.C FE
00445#-AM-8	ARC RESOURCES LTD SENIOR UNSEC NOTES SER B 3.810% 08/23/24	A	09/27/2021	Redemption 100.0000		834,631	800,000	800,000	800,000	.0	.0	.0	.0	.0	800,000	.0	.0	.0	67,270	08/23/2024	2.C
05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	09/30/2021	Redemption 100.0000		30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	1,519	06/30/2035	2.C FE
200447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 4.390% 09/29/36	D	09/29/2021	Redemption 100.0000		300,000	300,000	300,000	300,000	.0	.0	.0	.0	.0	300,000	.0	.0	.0	13,170	09/29/2036	2.B
44920U-AM-0	HYUNDAI CAPITAL SERVICES 144A 3.750% 03/05/23	D	08/11/2021	J P Morgan & Co Redemption 100.0000		1,046,450	1,000,000	997,700	998,947	.0	287	.0	287	.0	999,234	.0	47,216	47,216	35,208	03/05/2023	2.A FE
45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	07/15/2021			66,133	66,133	66,133	66,133	.0	.0	.0	.0	.0	66,133	.0	.0	.0	2,597	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		482,314	482,314	482,314	482,314	.0	.0	.0	.0	.0	482,314	.0	.0	.0	11,351	04/21/2025	1.A FE
50064Y-AC-7	KOREA HYDRO & NUCLEAR POWER 144A 4.750% 07/13/21	D	07/13/2021	Maturity Redemption 100.0000		1,000,000	1,000,000	975,910	998,392	.0	1,608	.0	1,608	.0	1,000,000	.0	.0	.0	47,500	07/13/2021	1.C FE
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D	08/01/2021			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

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..G1108#-AE-8	THE BRITISH LAND COMPANY PLC 4.635% 09/01/21	D	09/01/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	139,050	09/01/2021	1.F
..G3469#-AB-3	FIRSTGROUP PLC SENIOR UNSECURED NOTES 4.170% 03/27/25	D	08/11/2021	Redemption	100.0000	2,223,078	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	295,821	03/27/2025	2.C
..G9224*-AF-1	UNITED DRUG FINANCE LIMITED SERIES A 4.480% 09/25/23	D	08/16/2021	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	353,494	09/25/2023	2.C
..G9284#-AY-3	VITOL FINANCE LTD SERIES K 5.740% 07/28/21	D	07/28/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	172,200	07/28/2021	2.B
..P7077#-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	09/30/2021	Redemption	100.0000	37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	1,969	11/30/2033	3.C FE
..Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	07/12/2021	Redemption	100.0000	22,352	22,352	22,352	22,352	.0	.0	.0	.0	.0	22,352	.0	.0	.0	966	01/12/2034	1.G FE
..Q0832*-AB-2	AUSTRALIA PACIFIC AIRPORTS PTY SR SECURED NOTES SERIES A 4.670% 09/15/21	D	09/15/2021	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	93,400	09/15/2021	2.A
..Q7397#-AM-6	PRATT FINANCE PTY LTD GUAR SERIES A 5.320% 07/13/23	D	07/13/2021	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	239,400	07/13/2023	2.B PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						69,252,419	67,530,397	67,230,516	67,051,922	306	26,664	5,223	21,747	0	67,397,585	0	1,069,954	1,069,954	3,138,396	XXX	XXX
8399997. Total - Bonds - Part 4						121,678,217	117,800,488	119,529,556	117,865,966	306	(133,350)	5,223	(138,267)	0	118,051,614	0	2,651,725	2,651,725	4,707,658	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						121,678,217	117,800,488	119,529,556	117,865,966	306	(133,350)	5,223	(138,267)	0	118,051,614	0	2,651,725	2,651,725	4,707,658	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999 - Totals						121,678,217	XXX	119,529,556	117,865,966	306	(133,350)	5,223	(138,267)	0	118,051,614	0	2,651,725	2,651,725	4,707,658	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 10/15/2020 Strike @ 3483.34	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZC8BV9IULB80	10/16/2020	10/15/2021	1,347	4,691,780	3483.34	406,480	0	1,109,679		1,109,679	515,657	0	0	0	0	0/0	
7846LS170																						
S&P 500 11/15/2021 Strike @ 3626.91	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	11/17/2020	11/15/2021	955	3,462,466	3626.91	257,615	0	660,366		660,366	323,816	0	0	0	0	0/0	
7846LS172																						
S&P 500 12/15/2021 Strike @ 3694.62	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZC8BV9IULB80	12/16/2020	12/15/2021	1,326	4,899,509	3694.62	382,157	0	849,370		849,370	427,460	0	0	0	0	0/0	
7846LS174																						
S&P 500 1/14/2022 Strike @ 3768.25	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZC8BV9IULB80	01/19/2021	01/14/2022	1,927	7,263,000	3768.25	0	585,106	1,144,607		1,144,607	559,501	0	0	0	0	0/0	
7846LS176																						
S&P 500 2/15/2022 Strike @ 3932.59	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	02/17/2021	02/15/2022	837	3,289,690	3932.59	0	269,359	398,349		398,349	128,990	0	0	0	0	0/0	
7846LS177																						
S&P 500 3/15/2022 Strike @ 3968.94	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZC8BV9IULB80	03/16/2021	03/15/2022	844	3,350,500	3968.94	0	262,287	390,783		390,783	128,497	0	0	0	0	0/0	
7846LS180																						
S&P 500 4/14/2022 Strike @ 4208.334	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	04/16/2021	04/14/2022	1,429	6,012,826	4208.334	0	387,559	441,576		441,576	54,016	0	0	0	0	0/0	
7846LS181																						
S&P 500 5/13/2022 Strike @ 4163.29	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	05/18/2021	05/13/2022	818	3,406,612	4163.29	0	235,657	294,001		294,001	58,345	0	0	0	0	0/0	
7846LS184																						
S&P 500 5/13/2022 Strike @ 4496.353	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	05/18/2021	05/13/2022	60	270,276	4496.353	0	7,550	9,245		9,245	1,694	0	0	0	0	0/0	
7846LS185																						
S&P 500 6/15/2022 Strike @ 4246.59	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZC8BV9IULB80	06/16/2021	06/15/2022	957	4,064,454	4246.59	0	261,293	304,875		304,875	43,583	0	0	0	0	0/0	
7846LS186																						
S&P 500 7/15/2022 Strike @ 4360.03	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZC8BV9IULB80	07/16/2021	07/15/2022	1,411	6,154,139	4360.03	0	408,809	375,452		375,452	(33,357)	0	0	0	0	0/0	
7846LS190																						
S&P 500 8/15/2022 Strike @ 4479.71	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZC8BV9IULB80	08/17/2021	08/15/2022	1,184	5,303,663	4479.71	0	324,469	254,327		254,327	(70,142)	0	0	0	0	0/0	
7846LS191																						
S&P 500 9/15/2022 Strike @ 4480.7	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	09/16/2021	09/15/2022	1,403	6,287,946	4480.7	0	448,367	320,456		320,456	(127,911)	0	0	0	0	0/0	
7846LS194																						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,046,252	3,190,457	0	6,553,087	XXX	6,553,087	2,010,148	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,046,252	3,190,457	0	6,553,087	XXX	6,553,087	2,010,148	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,046,252	3,190,457	0	6,553,087	XXX	6,553,087	2,010,148	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										1,046,252	3,190,457	0	6,553,087	XXX	6,553,087	2,010,148	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P 500 10/15/2020 Strike @ 3807.24 7846SS170	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZCB8VD91ULB80	10/16/2020	10/15/2021	1,347	5,128,048	3807.24	(183,780)	0	(677,389)		(677,389)	(375,534)	0	0	0	0	0	0/0	
S&P 500 11/15/2021 Strike @ 3963.65 7846SS172	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	11/17/2020	11/15/2021	955	3,783,938	3963.65	(104,888)	0	(365,018)		(365,018)	(218,497)	0	0	0	0	0	0/0	
S&P 500 12/15/2021 Strike @ 4019.39 7846SS174	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZCB8VD91ULB80	12/16/2020	12/15/2021	1,326	5,330,193	4019.39	(161,584)	0	(474,836)		(474,836)	(289,605)	0	0	0	0	0	0/0	
S&P 500 1/14/2022 Strike @ 4102.16 7846SS176	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZCB8VD91ULB80	01/19/2021	01/14/2022	1,927	7,906,585	4102.16	0	(247,751)	0	(612,801)		(612,801)	(365,050)	0	0	0	0	0/0	
S&P 500 2/15/2022 Strike @ 4280.56 7846SS177	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	02/17/2021	02/15/2022	837	3,580,774	4280.56	0	(122,032)	0	(182,287)		(182,287)	(60,255)	0	0	0	0	0/0	
S&P 500 3/15/2022 Strike @ 4322.67 7846SS180	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZCB8VD91ULB80	03/16/2021	03/15/2022	844	3,649,112	4322.67	0	(114,437)	0	(177,368)		(177,368)	(62,931)	0	0	0	0	0/0	
S&P 500 4/14/2022 Strike @ 4541.67 7846SS181	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	04/16/2021	04/14/2022	1,173	5,329,513	4541.67	0	(136,372)	0	(133,561)		(133,561)	2,811	0	0	0	0	0/0	
S&P 500 5/13/2022 Strike @ 4535.59 7846SS184	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	05/18/2021	05/13/2022	818	3,711,247	4535.59	0	(88,249)	0	(110,220)		(110,220)	(21,972)	0	0	0	0	0/0	
S&P 500 6/15/2022 Strike @ 4629.02 7846SS186	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZCB8VD91ULB80	06/16/2021	06/15/2022	957	4,430,481	4629.02	0	(87,099)	0	(106,937)		(106,937)	(19,838)	0	0	0	0	0/0	
S&P 500 7/15/2022 Strike @ 4747.98 7846SS190	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZCB8VD91ULB80	07/16/2021	07/15/2022	1,411	6,701,726	4747.98	0	(142,701)	0	(120,362)		(120,362)	22,339	0	0	0	0	0/0	
S&P 500 8/15/2022 Strike @ 4879.78 7846SS191	Indexed Universal Life	Exhibit 5	Equity/Index.	Bank of America Merr	EYKN6VOZCB8VD91ULB80	08/17/2021	08/15/2022	1,184	5,777,318	4879.78	0	(109,574)	0	(72,773)		(72,773)	36,801	0	0	0	0	0/0	
S&P 500 9/15/2022 Strike @ 4881 7846SS194	Indexed Universal Life	Exhibit 5	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	09/16/2021	09/15/2022	1,403	6,849,703	4881	0	(165,664)	0	(100,027)		(100,027)	65,637	0	0	0	0	0/0	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(450,252)	(1,213,877)	0	(3,133,579)	XXX	(3,133,579)	(1,286,094)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(450,252)	(1,213,877)	0	(3,133,579)	XXX	(3,133,579)	(1,286,094)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(450,252)	(1,213,877)	0	(3,133,579)	XXX	(3,133,579)	(1,286,094)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options											(450,252)	(1,213,877)	0	(3,133,579)	XXX	(3,133,579)	(1,286,094)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										596,000	1,976,579	0	3,419,508	XXX	3,419,508	724,054	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										596,000	1,976,579	0	3,419,508	XXX	3,419,508	724,054	0	0	0	0	XXX	XXX

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
N O N E

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
06417M-NC-5	BANK OF NOVA SCOTIA HOUS	C	1.E FE	800,278	800,000	02/28/2022
CR1727-13-8	BNP PARIBAS SA RECENT	C	1.D FE	1,000,000	1,000,000	11/04/2021
CR5741-72-1	BOFA SECURITIES INC. RECENT	C	1.E FE	1,000,000	1,000,000	11/04/2021
CR5744-22-0	JP MORGAN SECURITIES LLC RECENT 0.4359%	C	1.E FE	500,000	500,000	11/04/2021
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				3,300,278	3,300,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				3,300,278	3,300,000	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				3,300,278	3,300,000	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				3,300,278	3,300,000	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	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	999,872	999,850	11/15/2021
000000-00-0	BANK OF AMERICA NA	C	1.E FE	1,000,000	1,000,000	03/09/2022
000000-00-0	BANK OF MONTREAL	C	1.E FE	500,000	500,000	06/28/2022
000000-00-0	BANK OF NOVA SCOTIA HOUS	C	1.E FE	800,008	800,000	10/20/2022
000000-00-0	CAFCO LLC	C	1.E FE	749,990	749,982	10/06/2021
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	800,061	800,000	02/10/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	500,000	500,000	01/24/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	800,000	800,000	04/28/2022
000000-00-0	CANADIAN IMP BK COMM NY	C	1.E FE	499,972	500,000	08/03/2022
000000-00-0	COLLAT CP FLEX CO LLC	C	1.E FE	499,936	499,894	11/15/2021
000000-00-0	COMMONWEALTH BK	C	1.D FE	999,942	1,000,000	01/24/2022
000000-00-0	COMMONWEALTH BK AUSTRALI	C	1.D FE	1,000,011	1,000,000	06/17/2022
000000-00-0	COOPERAT RABOBANK UA/NY	C	1.E FE	999,933	1,000,000	05/27/2022
000000-00-0	COOPERATIVE RABOBANK UA	C	1.E FE	1,000,027	1,000,021	10/12/2021
000000-00-0	COOPERATIVE RABOBANK UA	C	1.E FE	650,033	650,011	12/01/2021
000000-00-0	DNB BANK ASA	C	1.D FE	799,710	799,552	02/22/2022
000000-00-0	FAIRWAY FINANCE CORP	C	1.E FE	899,780	899,825	12/10/2021
000000-00-0	FAIRWAY FINANCE CORP	C	1.E FE	500,012	500,000	11/18/2021
000000-00-0	FMS WERTMANAGEMENT	C	1.D FE	799,994	799,993	10/04/2021
000000-00-0	FMS WERTMANAGEMENT	C	1.D FE	799,930	799,921	11/04/2021
000000-00-0	ING (US) FUNDING LLC	C	1.E FE	749,638	749,565	02/22/2022
000000-00-0	ING (US) FUNDING LLC	C	1.E FE	799,830	799,825	12/15/2021
000000-00-0	LIBERTY STREET FDG LLC	C	1.E FE	799,946	799,941	10/25/2021
000000-00-0	LIBERTY STREET FDG LLC	C	1.E FE	799,690	799,734	01/18/2022
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	500,002	500,000	10/01/2021
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	500,017	500,000	03/04/2022
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	800,019	800,000	11/12/2021
000000-00-0	MIZUHO BANK LTD/NY	C	1.E FE	500,065	500,000	01/18/2022
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	799,998	800,000	10/01/2021
000000-00-0	NATIONAL AUSTRALI BANK L	C	1.D FE	750,034	750,000	12/10/2021
000000-00-0	NEDERLANDSE WATERSCHAPS	C	1.D FE	799,914	799,907	11/08/2021
000000-00-0	NEDERLANDSE WATERSCHAPS	C	1.D FE	799,863	799,840	11/30/2021
000000-00-0	NORDEA BANK ABP	C	1.D FE	499,789	499,745	02/14/2022
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	499,983	500,000	04/18/2022
000000-00-0	OLD LINE FUNDING LLC	C	1.D FE	500,000	500,000	04/01/2022
000000-00-0	ROYAL BANK OF CANADA NY	C	1.D FE	1,000,000	1,000,000	06/23/2022
000000-00-0	SKANDINAV ENSKILDA BANK	C	1.E FE	799,961	799,947	10/25/2021
000000-00-0	SKANDINAV ENSKILDA BANK	C	1.E FE	899,753	899,736	01/05/2022
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	800,032	800,000	11/08/2021
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	500,004	500,000	12/08/2021
000000-00-0	SUMITOMO MITSUI TRUST NY	C	1.E FE	500,028	500,000	10/20/2021
000000-00-0	SUMITOMO MITSUI BANKING	C	1.F FE	1,000,002	1,000,000	10/01/2021
000000-00-0	SUMITOMO MITSUI BANK NY	C	1.E FE	500,050	500,007	11/18/2021
000000-00-0	SUNCORP METWAY LTD	C	1.E FE	499,907	499,935	10/27/2021
000000-00-0	SUNCORP METWAY LTD	C	1.E FE	499,780	499,908	11/30/2021
000000-00-0	SUNCORP METWAY LTD	C	1.E FE	499,588	499,818	01/18/2022
000000-00-0	SVENSKA HANDELSBANKEN AB	C	1.D FE	599,986	599,984	10/12/2021
000000-00-0	SVENSKA HANDELSBANKEN AB	C	1.D FE	800,029	799,994	11/01/2021
000000-00-0	TORONTO DOMINION BANK NY	C	1.D FE	499,985	500,000	12/09/2021
000000-00-0	TORONTO DOMINION BANK	C	1.D FE	500,036	500,000	06/22/2022
000000-00-0	TOTALENERGIES CAP CANADA	C	1.E FE	899,778	899,792	12/23/2021
000000-00-0	TOYOTA FINANCE AUSTRALIA	C	1.D FE	499,974	499,964	10/21/2021
000000-00-0	TOYOTA FINANCE AUSTRALIA	C	1.D FE	499,887	499,868	12/13/2021
000000-00-0	TOYOTA CRED PUERTO RICO	C	1.D FE	499,871	499,825	01/06/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				38,496,649	38,496,384	XXX
000000-00-0	CASH	C		14	14	
9099999. Total - Cash (Schedule E Part 1 type)				14	14	XXX
03208L-XN-1	AMPHENOL CORP	C	2.A FE	899,939	899,932	10/22/2021
0527M0-XC-6	AUTOBAHN FUNDING CO LLC	C	1.E FE	799,977	799,978	10/12/2021
1247P2-Y9-9	CAFCO LLC	C	1.E FE	799,911	799,922	11/09/2021
13608A-X7-6	CA IMPERIAL BK OF COMM	C	1.E FE	999,986	999,992	10/07/2021
15963T-Y8-6	CHARIOT FUNDING LLC	C	1.E FE	999,892	999,905	11/08/2021
1725E2-XF-3	CINTAS CORPORATION NO 2	C	2.A FE	899,951	899,944	10/15/2021
20271E-WC-9	COMMONWEALTH BK AUSTR NY	C	1.D FE	700,000	700,000	11/05/2021
20272D-XL-9	COMMONWEALTH BK AUSTRALI	C	1.D FE	799,965	799,966	10/20/2021
23328A-X8-2	DZ BANK NY	C	1.E FE	800,019	800,012	10/29/2021
2332K0-Y4-8	DNB BANK ASA	C	1.D FE	799,959	799,924	11/04/2021
30229A-X1-2	EXXON MOBIL CORP	C	1.D FE	999,999	1,000,000	10/01/2021
34411G-YJ-9	FMS WERTMANAGEMENT	C	1.D FE	499,952	499,953	11/18/2021
48246T-X5-3	KFII	C	1.D FE	999,992	999,996	10/05/2021
53127T-X6-5	LIBERTY STREET FDG LLC	C	1.E FE	499,985	499,994	10/06/2021
54316T-XN-7	LONGSHIP FUNDING LLC	C	1.D FE	999,948	999,959	10/22/2021
57978C-X1-4	MCCORMICK & COMPANY INC	C	2.A FE	549,998	550,000	10/01/2021
57978C-XT-3	MCCORMICK & COMPANY INC	C	2.A FE	899,907	899,909	10/27/2021
6117P4-XF-2	MONT BLANC CAPITAL CORP	C	1.E FE	799,970	799,969	10/15/2021
6117P4-XM-7	MONT BLANC CAPITAL CORP	C	1.E FE	499,973	499,983	10/21/2021
62939L-X4-6	NRW BANK	C	1.D FE	499,997	499,998	10/04/2021
62939L-XJ-3	NRW BANK	C	1.D FE	999,968	999,953	10/18/2021
63254A-BB-3	NATIONAL AUSTRALIA BK/NY	C	1.D FE	405,087	405,328	11/04/2021
63254E-YV-6	NATIONAL AUSTRALI BANK L	C	1.D FE	999,883	999,869	11/29/2021
69372A-YA-4	PACCAR FINANCIAL CORP	C	1.E FE	999,943	999,944	11/10/2021

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
78015H-2C-3	ROYAL BANK OF CANADA NY	C	1.D FE	1,000,005	1,000,000	10/01/2021
82880H-XE-7	SIMON PROPERTY GRP LP	C	2.A FE	849,974	849,963	10/14/2021
83050T-ZU-8	SKANDINAV ENSKILDA BANK	C	1.E FE	499,876	499,878	12/28/2021
86564G-Y8-8	SUMITOMO MITSUI TRUST NY	C	1.E FE	2,000,000	2,000,000	10/07/2021
86565B-6D-8	SUMITOMO MITSUI BANK NY	C	1.F FE	400,145	400,128	11/05/2021
8672E2-XS-2	SUNCORP METIWAY LTD	C	1.E FE	499,910	499,969	10/26/2021
86959R-QY-9	SVENSKA HANDELSBANKEN NY	C	1.D FE	900,023	900,008	12/01/2021
89119A-X6-0	TORONTO DOMINION BANK	C	1.D FE	999,987	999,993	10/06/2021
8AMMF0-91-1	DWS GOVERNMENT MONEY MARKET SERIES INST	C	1.A FE	2,186,777	2,186,777	
8AMMF0-AK-7	BLACKROCK LIQUIDITY FEDFUND INSTITUTION	C	1.A FE	2,066,010	2,066,010	
9838T2-X8-6	XCEL ENERGY INC	C	2.A FE	899,974	899,981	10/08/2021
CR2947-86-7	BNP PARIBAS SA REPO 0.05% 10/1/2021	C	1.E FE	4,000,000	4,000,000	10/01/2021
CR3320-53-6	HSBC SECURITIES (USA) INC REPO 0.05% 10	C	1.E FE	4,000,000	4,000,000	10/01/2021
CR3967-53-6	BOFA SECURITIES INC REPO 0.05% 10/1/202	C	1.E FE	4,000,000	4,000,000	10/01/2021
CR4458-88-9	BNP PARIBAS SA REPONT 0.22% 10/1/2021	C	1.E FE	1,000,000	1,000,000	10/01/2021
CR4613-90-5	CREDIT AGRICOLE CORPORATE & INVESTMENT	C	1.E FE	1,000,000	1,000,000	10/01/2021
CR4820-29-4	HSBC SECURITIES (USA) INC REPONT 0.17%	C	1.E FE	1,000,000	1,000,000	10/01/2021
CR4997-93-6	ING FINANCIAL MARKETS LLC REPONT 0.15%	C	1.E FE	1,000,000	1,000,000	10/01/2021
CR5372-16-2	TD SECURITIES USA LLC REPONT 0.14% 10/1	C	1.C FE	1,500,000	1,500,000	10/01/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				48,956,892	48,957,137	XXX
9999999 - Totals				90,753,833	90,753,535	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 4,347,391 Book/Adjusted Carrying Value \$ 4,348,603
2. Average balance for the year Fair Value \$ 88,146,492 Book/Adjusted Carrying Value \$ 88,145,566
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 85,753,792 NAIC 2 \$ 4,999,729 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
U.S. Bank Cincinnati, OH		0.000	0	0	(3,755,359)	(2,265,709)	(8,716,413)	XXX
Key Bank Cincinnati, OH		0.000	0	0	16,210,915	10,732,385	17,723,310	XXX
Fifth Third Bank Cincinnati, OH		0.000	0	0	4,766,980	12,371,195	19,964,815	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	0	0	500	500	500	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	17,223,036	20,838,371	28,972,212	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	17,223,036	20,838,371	28,972,212	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	17,223,036	20,838,371	28,972,212	XXX

Schedule E - Part 2 - Cash Equivalents - Investments Owned End of Current Quarter

N O N E