

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



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

## OFFICERS

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

## OTHER

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

## DIRECTORS OR TRUSTEES

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

State of Ohio  
County of Butler

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

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

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

Stephanie Coleman  
Notary Public  
Expires November 24, 2025

## 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 \$ encumbrances) .....	0	0	0	0
4.2 Properties held for the production of income (less \$ encumbrances) .....	0	0	0	0
4.3 Properties held for sale (less \$ encumbrances) .....	0	0	0	0
5. Cash (\$ 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
<b>DETAILS OF WRITE-INS</b>				
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:		
36.1 ..... 0 shares common (value included in Line 29 \$ ..... 0 ) .....	0	0
36.2 ..... 0 shares preferred (value included in Line 30 \$ ..... 0 ) .....	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... 0 in Separate Accounts Statement) .....	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
<b>DETAILS OF WRITE-INS</b>		
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
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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
<b>DETAILS OF WRITE-INS</b>			
08.301. COI 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 Trials	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
<b>Cash from Operations</b>			
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
<b>Cash from Investments</b>			
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
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	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)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(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
<b>DETAILS OF WRITE-INS</b>			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

# NOTES TO FINANCIAL STATEMENTS

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

The financial statements of 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
<b>NET INCOME</b>					
(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
<b>SURPLUS</b>					
(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

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

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

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

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

## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

## (3) Collateral Pledged to FHLB

## a. Amount Pledged as of Reporting Date

	1	2	3 Aggregate Total Borrowing	Fair Value	Carrying Value
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 Amount Borrowed at Time of Maximum Collateral	Fair Value	Carrying Value
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 Funding Agreements Reserves Established	Total 2+3	General Account	Separate Accounts
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 Separate Accounts	Total 2+3	General Account
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 assets	\$ 3,419,508	\$ 3,419,508	\$ -	\$ 3,419,508	\$ -	\$ -	\$ -
Separate account liabilities	\$ 312,898,272	\$ 312,898,272	\$ 312,898,272	\$ -	\$ -	\$ -	\$ -
	\$ (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

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**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? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?  
 Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

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

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

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

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

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

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

**FINANCIAL**

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 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 [  ]

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: .....	\$ 0	\$ 0
13. Amount of real estate and mortgages held in short-term investments: .....	\$ 0	\$ 0
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]		
14.2 If yes, please complete the following:		
14.21 Bonds .....	\$ 0	\$ 0
14.22 Preferred Stock .....	\$ 0	\$ 0
14.23 Common Stock .....	\$ 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 [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ <input type="checkbox"/> ] No [ <input type="checkbox"/> ] N/A [ <input checked="" type="checkbox"/> ] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 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 [  ] 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 [  ]

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

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

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

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

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages .....	\$ 0
1.12 Residential Mortgages .....	\$ 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? .....
- 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? .....
- 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

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 Active Status (a)	Direct Business Only					
		Life Contracts		Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Other Considerations	Total Columns 2 Through 5
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	3,826,351	180	637,774	0	4,464,305	0
2. Alaska	AK	250,644	0	50,383	0	301,027	0
3. Arizona	AZ	4,402,411	0	581,763	0	4,984,174	0
4. Arkansas	AR	2,100,251	0	193,083	0	2,293,334	0
5. California	CA	29,797,441	0	766,760	0	30,564,201	0
6. Colorado	CO	7,934,808	0	937,146	0	8,871,954	0
7. Connecticut	CT	4,312,590	0	283,207	0	4,595,797	0
8. Delaware	DE	484,560	0	61,011	0	545,571	0
9. District of Columbia	DC	681,784	0	108,191	0	789,975	0
10. Florida	FL	26,395,769	0	4,716,420	0	31,112,189	0
11. Georgia	GA	8,455,227	8,183	693,600	0	9,157,010	0
12. Hawaii	HI	186,951	0	55,433	0	242,384	0
13. Idaho	ID	2,604,423	0	237,257	0	2,841,680	0
14. Illinois	IL	9,658,427	0	1,107,909	0	10,766,336	250,000
15. Indiana	IN	4,419,333	0	394,221	0	4,813,554	0
16. Iowa	IA	3,174,962	0	198,299	0	3,373,261	0
17. Kansas	KS	4,598,487	2,250	490,170	0	5,090,907	0
18. Kentucky	KY	3,431,854	0	282,476	0	3,714,330	0
19. Louisiana	LA	3,418,695	0	466,817	0	3,885,512	0
20. Maine	ME	785,797	0	61,703	0	847,500	0
21. Maryland	MD	6,535,055	1,165	686,781	0	7,223,001	0
22. Massachusetts	MA	6,498,861	0	616,951	0	7,115,812	0
23. Michigan	MI	10,219,473	0	1,001,587	0	11,221,060	0
24. Minnesota	MN	4,630,522	0	386,335	0	5,016,857	255,000
25. Mississippi	MS	1,788,056	0	142,985	0	1,931,041	0
26. Missouri	MO	4,714,299	0	529,157	0	5,243,456	0
27. Montana	MT	1,946,876	0	116,104	0	2,062,980	0
28. Nebraska	NE	3,095,401	0	166,444	0	3,261,845	89,018
29. Nevada	NV	1,343,702	0	164,246	0	1,507,948	0
30. New Hampshire	NH	1,783,371	0	141,664	0	1,925,035	0
31. New Jersey	NJ	7,910,090	0	1,120,405	0	9,030,495	0
32. New Mexico	NM	822,605	0	71,412	0	894,017	0
33. New York	NY	599,880	0	231,517	0	831,397	0
34. North Carolina	NC	8,352,410	7,495	1,495,559	0	9,855,464	0
35. North Dakota	ND	796,928	0	78,362	0	875,290	0
36. Ohio	OH	22,227,899	0	1,762,183	0	23,990,082	40,580,331
37. Oklahoma	OK	3,497,738	0	464,469	0	3,962,207	0
38. Oregon	OR	3,868,827	0	378,132	0	4,246,959	0
39. Pennsylvania	PA	10,760,829	40,516	1,422,880	0	12,224,225	0
40. Rhode Island	RI	1,345,630	0	118,829	0	1,464,459	0
41. South Carolina	SC	3,389,215	0	462,646	0	3,851,861	0
42. South Dakota	SD	318,693	0	106,838	0	425,531	0
43. Tennessee	TN	10,836,251	0	1,555,335	0	12,391,586	0
44. Texas	TX	24,649,136	0	2,398,666	0	27,047,802	0
45. Utah	UT	5,439,963	0	572,356	0	6,012,319	0
46. Vermont	VT	408,702	0	63,163	0	471,865	0
47. Virginia	VA	7,198,699	255	648,992	0	7,847,946	107,609
48. Washington	WA	5,473,488	0	652,305	0	6,125,793	0
49. West Virginia	WV	1,169,541	10,000	188,593	0	1,368,134	0
50. Wisconsin	WI	4,202,504	0	568,721	0	4,771,225	0
51. Wyoming	WY	629,547	0	44,243	0	673,790	0
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	55,494	0	0	0	55,494	0
54. Puerto Rico	PR	2,704,668	0	925,853	0	3,630,521	0
55. U.S. Virgin Islands	VI	1,602	0	1,875	0	3,477	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	3,683	0	971	0	4,654	0
58. Aggregate Other Aliens	OT	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. ZZ 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

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

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

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

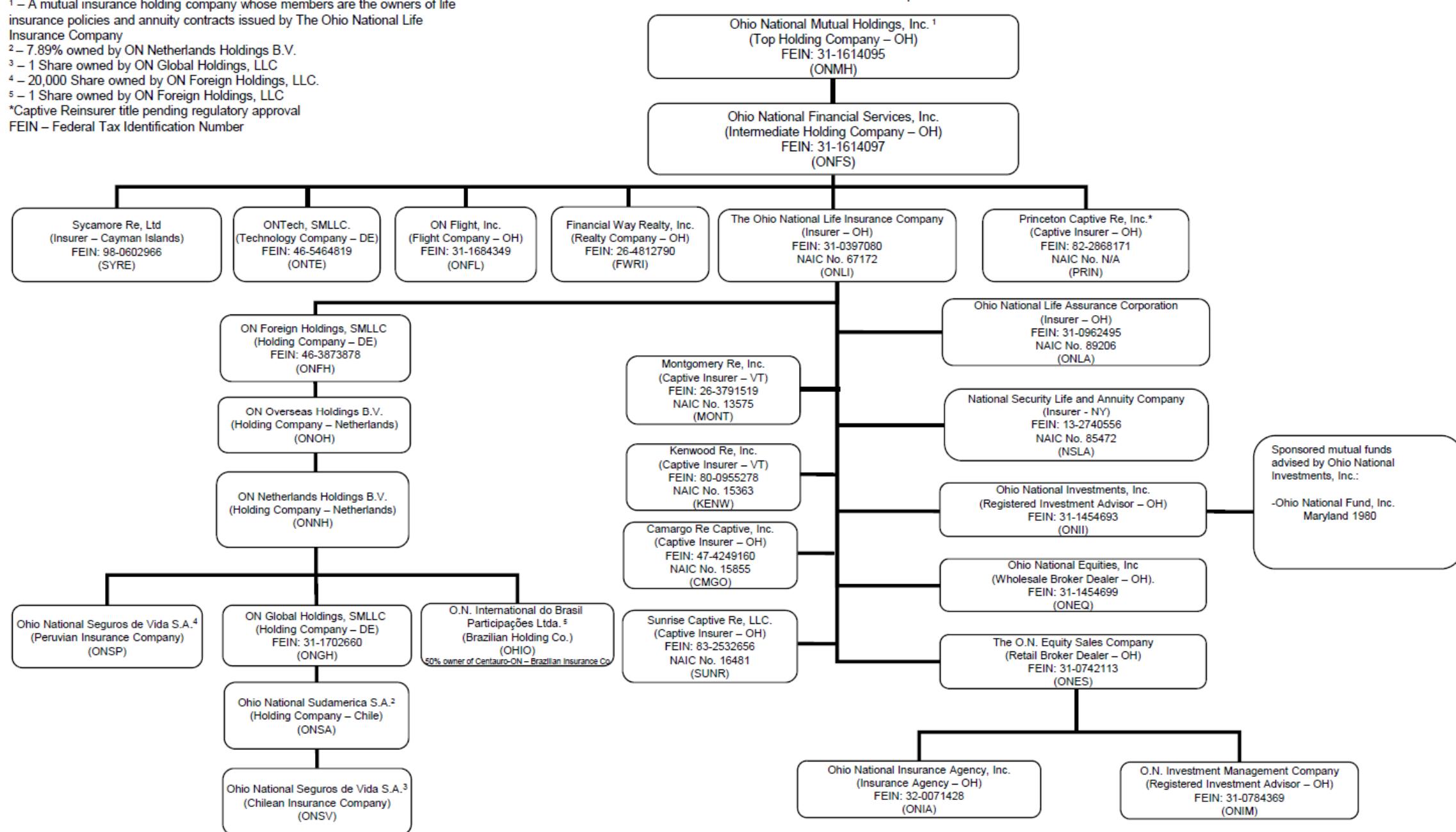
<sup>4</sup> – 20,000 Share owned by ON Foreign Holdings, LLC.

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

\*Captive Reinsurer title pending regulatory approval

FEIN – Federal Tax Identification Number

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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- Loca- tion	10 Rela- tion- ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Y/N)	16 *
..0704	Ohio National Mutual Holdings, Inc. ....	00000	31-1614095	0	0		Ohio National Mutual Holdings, Inc. ....	OH	UIP		Ownership, Board of Directors, Management	0.000		N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000	31-1614097	0	0		Ohio National Financial Services, Inc. ....	OH	UIP	Ohio National Mutual Holdings, Inc. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000	AA-0056843	0	0		Sycamore Re, Ltd. ....	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. ....	CHL	NIA	Ohio National Sudamerica S.A. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	00000		0	0		O.N. International do Brasil Participações Ltda. ....	BRA	NIA	ON Netherlands Holdings B.V. ....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	13575	26-3791519	0	0		Montgomery Re, Inc. ....	VT	IA	The Ohio National Life Insurance Company ..	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	15363	80-0955278	0	0		Kenwood Re, Inc. ....	VT	IA	The Ohio National Life Insurance Company ..	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	15855	47-4249160	0	0		Camargo Re Captive, Inc. ....	OH	IA	The Ohio National Life Insurance Company ..	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	16481	83-2532656	0	0		Sunrise Captive Re, LLC ....	OH	IA	The Ohio National Life Insurance Company ..	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc. ....	N	0
..0704	Ohio National Mutual Holdings, Inc. ....	89206	31-0962495	0	0		Ohio National Life Assurance Corporation ....	OH	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

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
..0704	Ohio National Mutual Holdings, Inc. ....	00000	31-0784369	0	0	.....	O.N. Investment Management Company .....	OH.....	NIA.....	The O.N. Equity Sales Company .....	Ownership, Board of Directors, Management .....	100.000	Ohio National Mutual Holdings, Inc. ....	N.....	0 .....

Asterisk	Explanation

STATEMENT AS OF SEPTEMBER 30, 2021 OF 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.

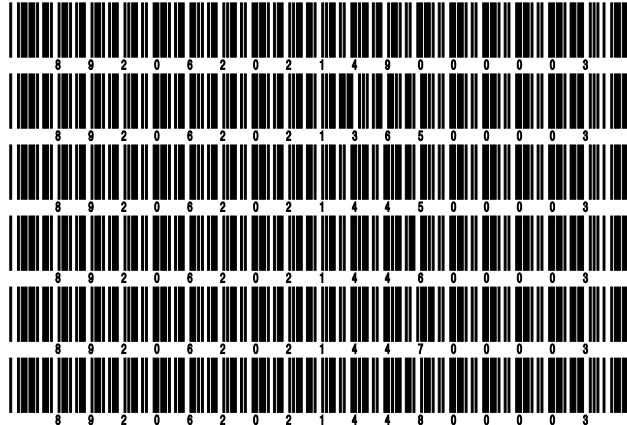
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....		

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	398,099,955	436,177,365
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	26,298,492	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	4,721,324	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	1,760,004,725	1,838,588,519
2. Cost of bonds and stocks acquired .....	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
<b>BONDS</b>								
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
<b>PREFERRED STOCK</b>								
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

SI02

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+3-4.3-5.1-5.2)	.....
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	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	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)							
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	MIDDLETON	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	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	0	29,668	29,668	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,269,375	0	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	0	26,598	26,598	0	0	0
0325771	PHOENIX	AZ		06/30/2015		985,173	0	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	0	15,770	15,770	0	0	0
0325824	PHOENIX	AZ		04/26/2016		671,479	0	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	0	26,585	26,585	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,632,677	0	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	0	9,824	9,824	0	0	0
0325904	TUCSON	AZ		05/01/2017		491,683	0	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	0	12,810	12,810	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,033,671	0	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	0	5,902	5,902	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,339,352	0	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	0	57,646	57,646	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,351,558	0	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	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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest and Other	15 Capitalized Deferred Interest and Other	16 Total Change in Book Value (8+9-10+11)	17 Total Foreign Exchange Change in Book Value	18 Realized Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 0	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
0326130	TEMPE	AZ		02/19/2020		808,861	0	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	0	39,480	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,582,981	0	0	0	0	0	0	0	0	18,225	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		2,079,141	0	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	0	15,781	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,391,016	0	0	0	0	0	0	0	0	27,533	0	0	0
0525522	DAN POINT	CA		08/19/2011		626,986	0	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	0	41,906	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,042,539	0	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	0	25,987	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,096,288	0	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	0	24,201	0	0	0
0625722	GREENWOOD	CO		12/15/2014		339,544	0	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	0	36,182	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,367,088	0	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	0	9,034	0	0	0
0626026	FALCON	CO		09/11/2018		3,210,262	0	0	0	0	0	0	0	0	47,037	0	0	0
0826027	MIDDLETON	DE		09/11/2018		2,019,504	0	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	0	17,083	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		699,926	0	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	0	3,876	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,388,944	0	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	0	38,930	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		723,321	0	0	0	0	0	0	0	0	29,065	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		576,557	0	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	0	18,378	0	0	0
1025565	TAMPA	FL		07/03/2012		1,949,513	0	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	0	20,668	0	0	0
1025581	MARIANNA	FL		10/26/2012		882,593	0	0	0	0	0	0	0	0	27,665	0	0	0
1025647	OCOEE	FL		08/29/2013		838,225	0	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	0	47,117	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		300,468	0	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	0	8,305	0	0	0
1025695	NICEVILLE	FL		08/08/2014		809,891	0	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	0	27,297	0	0	0
1025703	NAPLES	FL		09/19/2014		1,038,052	0	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	0	20,985	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,033,189	0	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	0	44,428	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		314,121	0	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	0	59,146	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,335,242	0	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	0	29,894	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,744,926	0	0	0	0	0	0	0	0	42,395	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		965,002	0	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	0	19,541	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,527,258	0	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	0	20,904	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,779,979	0	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	0	18,250	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,862,564	0	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	0	8,163	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,960,094	0	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	0	11,282	0	0	0
1425459	GURNEE	IL		07/22/2010		438,547	0	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	0	20,932	0	0	0
1425632	CHICAGO	IL		06/20/2013		741,729	0	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	0	19,593	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		944,822	0	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	0	23,663	0	0	0

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**SCHEDULE B - PART 3**

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	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1425860	DEERFIELD	IL		09/29/2016		855,251	0	0	0	0	0	0	0	0	9,730	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,950,718	0	0	0	0	0	0	0	0	14,644	0	0
1425946	BARRINGTON	IL		09/27/2017		761,337	0	0	0	0	0	0	0	0	7,735	0	0
1425953	HINSDALE	IL		10/30/2017		1,995,876	0	0	0	0	0	0	0	0	19,747	0	0
1426023	LOMBARD	IL		08/28/2018		2,374,004	0	0	0	0	0	0	0	0	21,347	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		0	0	0	0	0	0	0	0	0	5,638	0	0
1525573	GRIFFITH	IN		09/11/2013		1,096,633	0	0	0	0	0	0	0	0	34,737	0	0
1525629	GREENFIELD	IN		06/14/2013		1,266,006	0	0	0	0	0	0	0	0	36,033	0	0
1525677	MOORESVILLE	IN		02/18/2014		273,697	0	0	0	0	0	0	0	0	36,567	0	0
1525696	BLOOMINGTON	IN		08/21/2014		531,376	0	0	0	0	0	0	0	0	12,711	0	0
1525718	ZIONSVILLE	IN		11/21/2014		466,298	0	0	0	0	0	0	0	0	27,562	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,429,748	0	0	0	0	0	0	0	0	29,675	0	0
1525807	FORT WAYNE	IN		12/22/2015		659,941	0	0	0	0	0	0	0	0	13,050	0	0
1526001	FISHERS	IN		06/15/2018		1,517,190	0	0	0	0	0	0	0	0	18,406	0	0
1526076	FISHERS	IN		05/28/2019		3,890,759	0	0	0	0	0	0	0	0	23,147	0	0
1526109	FISHERS	IN		09/30/2019		1,598,697	0	0	0	0	0	0	0	0	18,317	0	0
1825559	MIDDLETON	KY		01/30/2013		778,511	0	0	0	0	0	0	0	0	28,003	0	0
1825646	LEXINGTON	KY		08/22/2013		903,415	0	0	0	0	0	0	0	0	35,478	0	0
1825699	LOUISVILLE	IN		09/05/2014		819,039	0	0	0	0	0	0	0	0	31,951	0	0
1825708	LEXINGTON	KY		10/10/2014		1,594,605	0	0	0	0	0	0	0	0	98,693	0	0
1825780	LEXINGTON	KY		07/28/2015		1,459,146	0	0	0	0	0	0	0	0	18,358	0	0
1825822	LEXINGTON	KY		04/07/2016		3,445,657	0	0	0	0	0	0	0	0	40,413	0	0
1826049	RICHMOND	KY		02/14/2019		3,408,559	0	0	0	0	0	0	0	0	35,517	0	0
1826193	BELLEVUE	KY		05/13/2021		0	0	0	0	0	0	0	0	0	6,509	0	0
1826210	BURLINGTON	KY		07/07/2021		0	0	0	0	0	0	0	0	0	3,422	0	0
1826213	LEXINGTON	KY		07/14/2021		0	0	0	0	0	0	0	0	0	2,650	0	0
2125621	ABERDEEN	MD		05/10/2013		439,299	0	0	0	0	0	0	0	0	14,965	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,475,989	0	0	0	0	0	0	0	0	19,234	0	0
2126003	ELKTON	MD		06/22/2018		2,002,873	0	0	0	0	0	0	0	0	22,256	0	0
2126046	CROFTON	MD		12/21/2018		1,414,684	0	0	0	0	0	0	0	0	12,144	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,278,027	0	0	0	0	0	0	0	0	34,103	0	0
2225506	BURLINGTON	MA		06/09/2011		709,039	0	0	0	0	0	0	0	0	27,999	0	0
2225809	BRAINTREE	MA		12/29/2015		2,333,188	0	0	0	0	0	0	0	0	28,006	0	0
2226010	CAMBRIDGE	MA		07/13/2018		925,761	0	0	0	0	0	0	0	0	8,650	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		297,318	0	0	0	0	0	0	0	0	59,460	0	0
2325674	CLARKSTON	MI		01/28/2014		698,680	0	0	0	0	0	0	0	0	17,876	0	0
2325683	AUBURN HILLS	MI		04/17/2014		624,028	0	0	0	0	0	0	0	0	22,490	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,061,981	0	0	0	0	0	0	0	0	21,564	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,517,925	0	0	0	0	0	0	0	0	18,517	0	0
2325870	YPSILANTE	MI		12/12/2016		893,157	0	0	0	0	0	0	0	0	14,656	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,532,905	0	0	0	0	0	0	0	0	12,198	0	0
2325888	NOVI	MI		02/10/2017		1,204,105	0	0	0	0	0	0	0	0	43,674	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,493,617	0	0	0	0	0	0	0	0	25,525	0	0
2326085	ROCHESTER HILLS	MI		06/26/2018		5,554,393	0	0	0	0	0	0	0	0	83,642	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		436,295	0	0	0	0	0	0	0	0	16,297	0	0
2425812	BUFFALO	MN		01/14/2016		1,915,133	0	0	0	0	0	0	0	0	22,743	0	0
2425962	ST. PAUL	MN		12/15/2017		936,706	0	0	0	0	0	0	0	0	29,233	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		933,279	0	0	0	0	0	0	0	0	6,287	0	0
2525738	RIDGELAND	MS		02/05/2015		582,255	0	0	0	0	0	0	0	0	20,944	0	0
2525867	MADISON	MS		11/21/2016		858,323	0	0	0	0	0	0	0	0	9,825	0	0
2625831	ST LOUIS	MO		05/27/2016		1,563,820	0	0	0	0	0	0	0	0	30,425	0	0
2626219	SAIN T CHARLES	MO		07/23/2021		0	0	0	0	0	0	0	0	0	26,321	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		906,816	0	0	0	0	0	0	0	0	21,406	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,787,851	0	0	0	0	0	0	0	0	26,585	0	0
3226008	PORTALES	NM		07/11/2018		1,192,002	0	0	0	0	0	0	0	0	22,018	0	0
3226077	SANTA FE	NM		05/31/2019		1,890,949	0	0	0	0	0	0	0	0	19,404	0	0
3325115	MORAVIA	NY		12/22/2004		345,388	0	0	0	0	0	0	0	0	19,107	0	0
3325194	MINEOLA	NY		11/18/2005		360,172	0	0	0	0	0	0	0	0	66,697	0	0
3325853	DUNKIRK	NY		09/15/2016		1,194,069	0	0	0	0	0	0	0	0	13,779	0	0
3325974	MASSAPEQUA	NY		01/25/2018		2,213,810	0	0	0	0	0	0	0	0	38,266	0	0

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	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
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	35,088	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	11,438	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	17,585	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	15,748	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	17,945	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

## 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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest and Other	15 Total Change in Book Value (8+9-10+11)	16 Total Foreign Exchange Change in Book Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4326063	CORDOVA	TN.		03/29/2019		1,484,165	0	0	0	0	0	0	0	0	20,280	0	0
4425058	ABILENE	TX.		02/27/2004		2,208,785	0	0	0	0	0	0	0	0	75,183	0	0
4425222	CONROE	TX.		03/28/2006		1,018,691	0	0	0	0	0	0	0	0	6,144	0	0
4425228	TEMPLE	TX.		04/06/2006		679,957	0	0	0	0	0	0	0	0	27,493	0	0
4425299	CONROE	TX.		01/19/2007		417,139	0	0	0	0	0	0	0	0	2,208	0	0
4425369	SUGAR LAND	TX.		12/21/2007		721,423	0	0	0	0	0	0	0	0	16,546	0	0
4425393	TEMPLE	TX.		05/12/2008		627,130	0	0	0	0	0	0	0	0	16,178	0	0
4425462	HOUSTON	TX.		09/15/2010		524,394	0	0	0	0	0	0	0	0	24,408	0	0
4425554	PORTLAND	TX.		05/14/2012		911,820	0	0	0	0	0	0	0	0	30,853	0	0
4425571	EL PASO	TX.		08/28/2012		869,595	0	0	0	0	0	0	0	0	20,341	0	0
4425592	LYTHE	TX.		12/20/2012		283,846	0	0	0	0	0	0	0	0	33,428	0	0
4425641	HOUSTON	TX.		08/02/2013		1,379,280	0	0	0	0	0	0	0	0	38,258	0	0
4425665	LAREDO	TX.		11/26/2013		594,372	0	0	0	0	0	0	0	0	34,774	0	0
4425685	SAN ANTONIO	TX.		05/23/2014		996,954	0	0	0	0	0	0	0	0	23,821	0	0
4425715	EL PASO	TX.		10/30/2014		870,956	0	0	0	0	0	0	0	0	15,894	0	0
4425724	FREDERICKSBURG	TX.		12/16/2014		867,130	0	0	0	0	0	0	0	0	27,046	0	0
4425735	SAN ANTONIO	TX.		01/09/2015		468,016	0	0	0	0	0	0	0	0	26,383	0	0
4425737	ADDISON	TX.		01/20/2015		769,735	0	0	0	0	0	0	0	0	17,086	0	0
4425741	NORTH RICHLAND HILLS	TX.		03/13/2015		1,781,855	0	0	0	0	0	0	0	0	22,325	0	0
4425755	HOUSTON	TX.		05/07/2015		519,484	0	0	0	0	0	0	0	0	50,690	0	0
4425767	SAN ANTONIO	TX.		06/15/2015		2,750,586	0	0	0	0	0	0	0	0	34,610	0	0
4425774	RED OAK	TX.		07/10/2015		1,168,422	0	0	0	0	0	0	0	0	9,766	0	0
4425852	DALLAS	TX.		09/13/2016		2,513,149	0	0	0	0	0	0	0	0	29,171	0	0
4425879	SAN ANTONIO	TX.		01/11/2017		1,839,699	0	0	0	0	0	0	0	0	20,059	0	0
4425891	EL PASO	TX.		03/06/2017		608,061	0	0	0	0	0	0	0	0	10,731	0	0
4425894	ROCKWALL	TX.		03/21/2017		1,404,968	0	0	0	0	0	0	0	0	129,579	0	0
4425903	VICTORIA	TX.		04/27/2017		1,511,223	0	0	0	0	0	0	0	0	18,696	0	0
4425907	SAN ANTONIO	TX.		05/12/2017		799,345	0	0	0	0	0	0	0	0	13,579	0	0
4425914	HORIZON CITY	TX.		06/21/2017		1,910,010	0	0	0	0	0	0	0	0	25,342	0	0
4425928	EL PASO	TX.		07/18/2017		4,865,898	0	0	0	0	0	0	0	0	79,066	0	0
4425945	PFLUGERVILLE	TX.		09/20/2017		2,685,830	0	0	0	0	0	0	0	0	27,383	0	0
4425981	EL PASO	TX.		03/09/2018		3,731,415	0	0	0	0	0	0	0	0	35,778	0	0
4425984	HOUSTON	TX.		03/28/2018		912,037	0	0	0	0	0	0	0	0	8,988	0	0
4426060	MCALLEN	TX.		03/26/2019		2,164,240	0	0	0	0	0	0	0	0	29,872	0	0
4426061	SWEETWATER	TX.		03/27/2019		2,604,672	0	0	0	0	0	0	0	0	23,303	0	0
4426087	NEW BRAUNFELS	TX.		07/15/2019		1,250,545	0	0	0	0	0	0	0	0	15,632	0	0
4426106	HOUSTON	TX.		09/19/2019		1,746,802	0	0	0	0	0	0	0	0	17,298	0	0
4426110	FORT WORTH	TX.		10/10/2019		3,500,579	0	0	0	0	0	0	0	0	48,211	0	0
4426194	VICTORIA	TX.		05/14/2021		0	0	0	0	0	0	0	0	0	30,332	0	0
4426214	SAN ANTONIO	TX.		07/15/2021		0	0	0	0	0	0	0	0	0	20,995	0	0
4525380	PROVO	UT		01/31/2008		404,184	0	0	0	0	0	0	0	0	66,214	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		741,729	0	0	0	0	0	0	0	0	20,932	0	0
4525711	ROY	UT		10/21/2014		567,426	0	0	0	0	0	0	0	0	21,264	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,250,044	0	0	0	0	0	0	0	0	28,030	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		2,102,002	0	0	0	0	0	0	0	0	18,627	0	0
4526136	OREM	UT		03/30/2020		2,164,121	0	0	0	0	0	0	0	0	13,946	0	0
4720658	GLEN ALLEN	VA		03/13/2019		3,036,956	0	0	0	0	0	0	0	0	18,182	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		1,152,957	0	0	0	0	0	0	0	0	30,738	0	0
4725546	ROANOKE	VA		02/27/2012		1,114,451	0	0	0	0	0	0	0	0	15,904	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		448,369	0	0	0	0	0	0	0	0	42,205	0	0
4725706	WOODBRIDGE	VA		09/30/2014		1,028,847	0	0	0	0	0	0	0	0	63,840	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		832,669	0	0	0	0	0	0	0	0	10,801	0	0
4725721	YORKTOWN	VA		12/10/2014		832,056	0	0	0	0	0	0	0	0	19,279	0	0
4725960	NORFOLK	VA		11/22/2017		2,699,719	0	0	0	0	0	0	0	0	27,452	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,861,670	0	0	0	0	0	0	0	0	29,391	0	0
4726029	FARMVILLE	VA		09/27/2018		5,833,340	0	0	0	0	0	0	0	0	52,329	0	0
4726162	STERLING	VA		11/12/2020		2,650,000	0	0	0	0	0	0	0	0	23,087	0	0
4726180	WINCHESTER	VA		03/25/2021		0	0	0	0	0	0	0	0	0	59,197	0	0
4726196	PORTSMOUTH	VA		05/19/2021		0	0	0	0	0	0	0	0	0	29,061	0	0
4825719	TUKWILA	WA		11/21/2014		1,213,391	0	0	0	0	0	0	0	0	28,428	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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
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	0	13,590	0	0	0
4825916	BELLINGHAM	WA		.06/28/2017		2,748,430	0	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	0	25,094	0	0	0
4925383	HEDGESVILLE	WV		.02/11/2008		602,824	0	0	0	0	0	0	0	0	64,885	0	0	0
5025890	BURLINGTON	WI		.03/03/2017		600,622	0	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	0	11,116	0	0	0
5026068	CASHTON	WI		.04/17/2019		703,419	0	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	0	7,080,633	0	0	0
3325859	CENTERPORT	NY		.09/28/2016	.09/01/2021	729,106	0	0	0	0	0	0	0	728,167	728,167	0	0	0
0399999. Mortgages disposed						729,106	0	0	0	0	0	0	0	728,167	728,167	0	0	0
0599999 - Totals						382,331,740	0	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

Showing Other Long Term Invested Assets Acquired and Additional Made During the Current Quarter												
1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC		01/29/2021		90,314	0	0	1,909,686	0.5000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								90,314	0	0	1,909,686	XXX
	Dyal V US Investors LP	Newark	DE	Dyal V US Investors LP		05/19/2021		550,000	1,200,000	0	8,250,000	0.8667
1999999. Joint Venture Interests - Common Stock - Unaffiliated								550,000	1,200,000	0	8,250,000	XXX
4899999. Total - Unaffiliated								640,314	1,200,000	0	10,159,686	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								640,314	1,200,000	0	10,159,686	XXX

## SCHEDULE BA - PART 3

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

# None

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## 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	
13077D-0U-9	CALIFORNIA ST UNIV REVENUE 2.79% 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 3.00% 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 2.89% 06/01/52		.07/30/2021	Barclays	3,000,000		3,000,000	.0	1.C FE	
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>					10,500,000		10,500,000	.0	<b>XXX</b>	
023586-D*-8	AMERCO SENIOR NOTES 2.78% 09/30/33		.09/29/2021	Bank of America	4,000,000		4,000,000	.0	3.C 2	
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 2.833% 11/15/50		.08/30/2021	Stifel Nicolaus	2,055,000		2,000,000	.16,719	1.D FE	
09261H-AA-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	Incapsital	1,044,970		1,000,000	.9,844	1.D FE	
225480-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	
23979V-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	
302316-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	
535670-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	LIONES 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	Incapsital	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 RBL 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	Mesirov 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	Incapsital	424,103		.380,000	.1,855	2.C FE
98462Y-AA-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
472160-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
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					89,187,294		88,170,948	.90,091	<b>XXX</b>	
<b>8399997. Total - Bonds - Part 3</b>					99,687,294		98,670,948	.90,091	<b>XXX</b>	
<b>8399998. Total - Bonds - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	
<b>8399999. Total - Bonds</b>					99,687,294		98,670,948	.90,091	<b>XXX</b>	
04014F-4*-0	ARES DYNAMIC PFD 3.03% SERIES C		.09/15/2021	Wells Fargo Securities	160,000,000		4,000,000	.00	.0	
17260G-4B-9	CION ARES PFD 3.07% SERIES C		.09/30/2021	Wells Fargo Securities	360,000,000		9,000,000	.00	.0	
<b>8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred</b>					13,000,000		<b>XXX</b>	.0	<b>XXX</b>	
<b>8999997. Total - Preferred Stocks - Part 3</b>					13,000,000		<b>XXX</b>	.0	<b>XXX</b>	
<b>8999998. Total - Preferred Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	
<b>8999999. Total - Preferred Stocks</b>					13,000,000		<b>XXX</b>	.0	<b>XXX</b>	
<b>9799997. Total - Common Stocks - Part 3</b>					0		<b>XXX</b>	.0	<b>XXX</b>	
<b>9799998. Total - Common Stocks - Part 5</b>						<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	
<b>9799999. Total - Common Stocks</b>					0		<b>XXX</b>	.0	<b>XXX</b>	

## 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- stra- tive 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value													
.36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41 GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		.09/15/2021	Paydown		.30,165	.30,165	.30,721	.30,539	.0	.(374)	.0	.(374)	.0	.30,165	.0	.0	.0	.0	.0	.0	.0	.08	.09/15/2041	1.A		
.36197J-ZL-2	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	.0	.0	.0	.0	.0	.1,261	.03/15/2037	1.A	
.36230T-B2-7	GN 758157 4.550% 05/15/38 CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE		.09/01/2021	Paydown		.48,513	.48,513	.53,970	.52,679	.0	.(4,166)	.0	.(4,166)	.0	.48,513	.0	.0	.0	.0	.0	.0	.0	.0	.1,472	.05/15/2038	1.A	
.36235*-AB-7	BACKED CERT 4.730% 06/15/30		.09/15/2021	Paydown		.38,198	.38,198	.38,198	.38,198	.0	.0	.0	.0	.0	.38,198	.0	.0	.0	.0	.0	.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	.0	.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	.0	.0	.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	.0	.0	.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	.0	.0	.0	.0	.0	.2,157	.07/20/2040	1.A	
.38377J-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	.0	.0	.0	.0	.0	.4,116	.01/20/2041	1.A	
.38377J-LL-3	GNMA 2011-3 QP 4.000% 06/20/40		.09/01/2021	Paydown		.216,224	.216,224	.240,550	.218,936	.0	.(2,712)	.0	.(2,712)	.0	.216,224	.0	.0	.0	.0	.0	.0	.0	.0	.5,675	.06/20/2040	1.A	
.38377J-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	.0	.0	.0	.0	.0	.5,042	.06/20/2040	1.A	
.38378N-3J-0	GNMA 2014-6 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	.0	.0	.0	.0	.0	.6,857	.11/16/2046	1.A	
.38378X-SU-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	.0	.0	.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	.0	.0	.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	0	0	0	0	0	37,010	XXX	XXX	
.25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		.09/01/2021	Redemption	100,000	.7,598	.7,598	.7,598	.7,598	.0	.0	.0	.0	.0	.7,598	.0	.0	.0	.0	.0	.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	100,000	.69,339	.69,339	.69,339	.69,339	.0	.0	.0	.0	.0	.69,339	.0	.0	.0	.0	.0	.0	.0	.0	.1,192	.12/01/2042	1.A FE	
.544525-NV-6	LOS ANGELES DEP WATER & POWER 5.081% 07/01/21 MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS		.07/01/2021	Maturity	1,000,000	.1,000,000	.1,000,000	.1,000,000	.0	.0	.0	.0	.0	.1,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.50,810	.07/01/2021	1.C FE		
.574300-JN-0	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 5.164% 07/01/25		.07/01/2021	Redemption	100,000	.95,000	.95,000	.95,000	.95,000	.0	.0	.0	.0	.0	.95,000	.0	.0	.0	.0	.0	.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	100,000	.120,000	.120,000	.120,300	.120,019	.0	.(19)	.0	.(19)	.0	.120,000	.0	.0	.0	.0	.0	.0	.0	.0	.6,600	.07/01/2026	1.F FE	
.57563R-KE-8	2012 4.800% 07/01/27 MASSACHUSETTS ST HSG FIN AGYHS 4.400%		.07/01/2021	Redemption	100,000	.45,000	.45,000	.45,000	.45,000	.0	.0	.0	.0	.0	.45,000	.0	.0	.0	.0	.0	.0	.0	.0	.2,160	.07/01/2027	1.F FE	
.57587A-ZM-3	12/01/43 MASSACHUSETTS ST HSG DEV AUTH SF MT 3.565%		.07/12/2021	Redemption	100,000	.2,000,000	.2,000,000	.2,000,000	.2,000,000	.0	.0	.0	.0	.0	.2,000,000	.0	.0	.0	.0	.0	.0	.0	.0	.54,022	.12/01/2043	1.B FE	
.594654-MV-4	06/01/51 MICHIGAN ST HSG FIN AGY 2011 SERIES E 4.450% 07/01/31 NATIONAL FIN AUTH NH FEDERAL L 3.278%		.09/01/2021	Redemption	100,000	.435,000	.435,000	.435,000	.435,000	.0	.0	.0	.0	.0	.435,000	.0	.0	.0	.0	.0	.0	.0	.0	.12,191	.06/01/2051	1.C FE	
.604160-EP-5	4.450% 07/01/31 NATIONAL FIN AUTH NH FEDERAL L 3.278%		.07/01/2021	Redemption	100,000	.705,000	.705,000	.705,000	.705,000	.0	.0	.0	.0	.0	.705,000	.0	.0	.0	.0	.0	.0	.0	.0	.31,373	.07/01/2031	1.A FE	
.63607V-AB-2	10/01/37 NEW HAMPSHIRE HOUSING 3.855% 07/01/30		.07/01/2021	Redemption	100,000	.15,000	.15,000	.15,000	.15,000	.0	.0	.0	.0	.0	.15,000	.0	.0	.0	.0	.0	.0	.0	.0	.287	.10/01/2037	2.B FE	
.64469D-WP-2	NEW JERSEY ST HIGHER ED ASSIST 2011-1 5.375% 12/01/24		.07/29/2021	Redemption	100,000	.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						
.646080-MV-0	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.550% 09/01/32		.09/01/2021	Redemption	100,000	.55,000	.55,000	.55,000	.55,000	.0	.0	.0	.0	.0	.55,000	.0	.0	.0	.0	.0	.0	.0	.0	.1,953	.09/01/2032	1.B FE	
.647200-WI-3	OKLAHOMA ST MUNI PWR AUTH 2013 SERIES B 5.000% 01/01/26		.07/01/2021	Call	109,500	.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						
.67910H-NR-7	PENNSYLVANIA HSG FIN AGY 3.950% 10/01/33 TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		.07/01/2021	Redemption	100,000	.115,000	.115,000	.115,000	.115,000	.0	.0	.0	.0	.0	.115,000	.0	.0	.0	.0	.0	.0	.0	.0	.3,407	.10/01/2033	1.B FE	
.708796-P2-8	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		.09/01/2021	Paydown	100,000	.110,516	.110,516	.110,516	.110,516	.0	.0	.0	.0	.0	.110,516	.0	.0	.0	.0	.0	.0	.0	.0	.2,289	.10/25/2037	1.A FE	
.88271H-FL-8	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 09/28/2021		.09/25/2021	Redemption	100,000	.76,158	.76,158	.76,158	.76,158	.0	.0	.0	.0	.0	.76,158	.0	.0	.0	.0	.0	.0	.0	.0	.1,574	.11/25/2039	1.A FE	
.92812U-04-3	1999999. 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 Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Design- nation, NAIC Design- nation Modifi- er and SVO Admini- strative Symbol			
..313580-HV-2	FNMA REMIC G92-35 EB 7.500% 07/25/22		09/01/2021	Paydown		321	321	320	0	1	0	1	0	321	0	0	0	0	16	07/25/2022	1.A		
..313580-EU-5	FNMA REMIC 1992-16 D 7.000% 09/25/22		09/01/2021	Paydown		2,128	2,128	2,115	0	14	0	14	0	2,128	0	0	0	0	100	09/25/2022	1.A		
..313646-P9-9	FNR 2012-76 VG 4.000% 03/25/29		08/01/2021	Paydown		156,979	156,979	158,111	0	0	(1,132)	0	156,979	0	0	0	0	3,760	03/25/2029	1.A			
..313646-TH-7	FNR 2012-63 MII 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	266,800	05/24/2034	1.A			
..313648-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2021	Paydown		1,454,675	1,454,675	1,467,273	0	0	(2,590)	0	1,464,683	0	(10,008)	(10,008)	33,481	02/25/2038	1.A				
..313649-LC-0	FNR 2012-114 VG 3.500% 09/25/29		09/01/2021	Paydown		2,481,954	2,481,954	2,662,671	0	0	(23,442)	0	2,481,954	0	0	0	0	55,963	09/25/2029	1.A			
..31364A-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			
..31364A-3R-4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		09/01/2021	Paydown		48,498	48,498	48,691	0	0	(193)	0	48,498	0	0	0	0	970	03/25/2036	1.A			
..31364B-ZF-3	FANNIE MAE 2013-1 VD 3.000% 01/25/33		09/01/2021	Paydown		1,023,638	1,023,638	1,025,159	0	0	(1,522)	0	1,023,638	0	0	0	0	20,051	01/25/2033	1.A			
..31364E-TT-4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2021	Paydown		117,823	117,823	121,910	0	0	(1,416)	0	117,823	0	0	0	0	2,324	06/25/2043	1.A			
..31364G-HV-7	FANNIE MAE 2013-9 CV 3.500% 07/25/33		09/01/2021	Paydown		476,690	476,690	473,692	0	1,357	0	1,357	0	476,690	0	0	0	0	11,032	07/25/2033	1.A		
..31364A-J-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		09/01/2021	Paydown		114,742	114,742	123,491	0	0	(1,958)	0	114,742	0	0	0	0	3,873	04/25/2034	1.A			
..31364R-YV-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			
..31374R-WS-1	FHR 4073 HC 3.500% 03/15/35		09/01/2021	Paydown		652,651	652,651	706,087	0	0	(5,299)	0	652,651	0	0	0	0	15,305	03/15/2035	1.A			
FHLMC MULTIFAM STRU PASS THRU 4194 VM																							
..3137B1-KJ-0	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	0	0	66	0	34,819	0	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			
..3137F5-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	0	21,261	08/15/2038	1.A	
..3138L4-EQ-2	FANNIE MAE AM3742 3.1500% 09/01/25		09/02/2021	Paydown		8,851	8,851	8,290	0	0	18	0	8,695	0	0	0	0	157	09/01/2025	1.A			
..3138L4-J3-8	FANNIE MAE AM3881 3.830% 08/01/25		09/25/2021	Paydown		8,493	8,493	8,441	0	0	4	0	8,445	0	48	48	219	08/01/2025	1.A				
..31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32		09/01/2021	Paydown		53,141	53,141	51,083	0	0	625	0	53,141	0	0	0	0	2,097	09/25/2032	1.A			
..31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2021	Paydown		19,263	19,263	17,381	0	0	551	0	19,263	0	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	0	0	151	0	23,501	0	0	0	0	892	05/25/2033	1.A			
..31393N-9A-3	FHLMC 2589 GM 5.500% 03/15/33		09/01/2021	Paydown		49,915	49,915	49,525	0	0	183	0	49,915	0	0	0	0	1,798	03/15/2033	1.A			
..313980-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		09/01/2021	Paydown		461,532	461,532	487,781	0	0	(3,867)	0	461,532	0	0	0	0	13,666	11/15/2039	1.A			
..313980-UG-0	FREDDIE LANE ASSOC LLC US GOVT LEASE BACKED CERT		09/01/2021	Paydown		303,998	303,998	313,118	0	0	(1,002)	0	(1,002)	0	0	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	0	0	(54)	0	0	86,724	0	(841)	(841)	2,100	08/05/2030	1.B		
319999. Subtotal - Bonds - U.S. Special Revenues										43,666,501	41,700,794	43,503,628	42,190,174	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		
..001820-AA-6	AZ ROMULUS M1 LANDLORD LLC 3.497% 10/31/38		09/30/2021	Redemption	100,0000		22,441	22,441	22,441	0	0	0	0	0	0	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	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	206	03/31/2039	1.D		
..00214M-AA-1	ARI SECOND LLC 2014-1A A1 2.920% 06/15/44		07/15/2021	Paydown		1,674,698	1,674,698	1,622,952	0	0	20,440	0	20,440	0	1,674,698	0	0	0	0	28,526	06/15/2044	1.F FE	
..00214M-AB-9	ARI SECOND LLC 2014-1A A2 3.970% 06/15/44	AMZN (GR M1) CTL Pass-Thru Tru CTL - LEASE	07/15/2021	Paydown		2,000,000	2,000,000	1,998,867	0	0	448	0	448	0	2,000,000	0	0	0	0	46,317	06/15/2044	1.F FE	
..00225*-AA-3	BACKED NOTES 4.095% 09/30/39		09/30/2021	Redemption	100,0000		13,493	13,493	13,493	0	0	0	0	0	0	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	0	0	(1,877)	0	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	0	0	14	0	0	49,390	0	0	0	0	928	0928	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	0	0	0	0	0	0	0	0	0	0	281	11/10/2039	1.F	
..024018-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	0	0	0	
..025816-BL-2	AMERICAN EXPRESS 3.401% Perpet.	09/15/2021	Call	100,0000	KeyBanc Capital Markets	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	0	0	0	26,317	01/01/9999	2.C FE	
026609-AC-1	WYETH DEBENTURES 7.250% 03/01/23	09/16/2021				82,454	75,000	82,393	0	(434)	0	(434)	0	75,940	0	6,514	6,514	5,724	03/01/2023	1.F FE			

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## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifi- cation and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value								
..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	..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	..0	..3,032	..07/16/2040	..1.F FE .....
..038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900%	..	09/17/2021	Paydown .....		..127,286	..127,286	..127,263	..127,268	..0	..18	..0	..18	..0	..127,286	..0	..0	..0	..0	..1,607	..07/17/2046	..1.F FE .....
..038779-AB-0	ARBY'S FUNDING LLC 2020-1A A2 3.237%	..	07/30/2021	Paydown .....		..8,750	..8,750	..8,750	..8,750	..0	..0	..0	..0	..0	..8,750	..0	..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	Paydown .....		..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 .....	Redemption 100,0000	..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	ASSET BACKED FUNDING CERT 2005-A01 A4 4.558% 06/25/35	..	09/15/2021	Paydown .....		..23,986	..23,986	..23,986	..23,986	..0	..0	..0	..0	..0	..23,986	..0	..0	..0	..0	..566	..11/15/2032	..1.C .....
..05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950%	..	10/04/2021	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%	..	09/02/2021	Paydown .....		..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%	..	12/16/2021	Paydown .....		..15,700	..15,700	..15,700	..15,699	..0	..0	..0	..0	..0	..15,700	..0	..0	..0	..0	..416	..12/16/2041	..1.G FE .....
..09228Y-AC-6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5.662%	..	08/15/2021	Paydown .....		..7,813	..7,813	..7,812	..7,812	..0	..0	..0	..0	..0	..7,813	..0	..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	Paydown .....	Redemption 100,0000	..9,016	..9,016	..9,016	..9,016	..0	..0	..0	..0	..0	..9,016	..0	..0	..0	..0	..57	..07/21/2030	..4.B FE .....
..11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300%	..	09/15/2021	Paydown .....		..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	CAC 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	..0	..2,262	..07/11/2022	..1.F FE .....
..12508V-AC-7	CGG RECEIVABLES TRUST 2018-1 B 3.090%	..	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	..0	..25,507	..06/16/2025	..1.A FE .....
..12509K-AC-0	CGG RECEIVABLES TRUST 2018-2 B 3.480%	..	09/14/2021	Paydown .....		..2,201	..2,201	..2,201	..2,201	..0	..0	..0	..0	..0	..2,201	..0	..0	..0	..0	..57	..12/15/2025	..1.A FE .....
..12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A 5 3.480%	..	02/15/2020	Paydown .....		..938	..938	..937	..937	..0	..0	..0	..0	..0	..938	..0	..0	..0	..0	..22	..02/15/2050	..1.E FE .....
..12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 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	..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%	..	10/25/2021	Paydown .....		..3,691	..3,748	..3,267	..3,496	..0	..4	..0	..4	..0	..3,500	..0	..191	..191	..143	..10/25/2035	..4.B FM .....	
..126696-CB-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500%	..	06/25/2021	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.	..	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	..0	..30,317	..01/01/9999	..3.B FE .....
..16159G-AC-3	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500%	..	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 .....	

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value								
..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	..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	..0	..1,099	..0	..5	..5	..45	..09/25/2037	..1.D FM
..17321L-AA-7	CITIGROUP MRTG 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	..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-IMC1 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	..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	..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	..0	..313	..10/25/2040	..1.A FE
..225410-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	
..225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35	..	..09/01/2021	Paydown .....	..	..19,951	..19,951	..19,610	..19,610	..0	..0	..0	..0	..0	..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	..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 Redemption 100,0000	..	..07/30/2021	Paydown .....	..	..21,916	..21,916	..21,916	..21,916	..0	..0	..0	..0	..0	..21,916	..0	..0	..0	..0	..794	..07/30/2027	..1.F FE
..24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27 Call 100,0000	..	..07/30/2021	Paydown .....	..	..21,916	..21,916	..21,916	..21,916	..0	..0	..0	..0	..0	..21,916	..0	..0	..0	..0	..849	..07/30/2027	..2.A FE
..249030-AC-1	DENTSPPLY INTERNATIONAL 4.125% 08/15/21 DIAMOND RESORTS OWNER TRUST 2019-1A C	..	..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 2018-1 B 4.190% 01/21/31	..	..09/20/2021	Paydown .....	..	..78,879	..78,879	..78,860	..78,863	..0	..16	..0	..16	..0	..78,879	..0	..0	..0	..0	..2,108	..02/20/2032	..2.B FE
..252724-AB-5	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	..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	..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	..0	..206	..10/25/2049	..2.A FE
..26208M-AB-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	..0	..12,100	..01/15/2025	..1.A FE
..26209B-AB-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	..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	..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	..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	..0	..8,997	..05/25/2034	..1.A 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.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	.0	.0	.0	.0	.0	
.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	.0	.0	.0	.0	.494	
.29977K-AA-1	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		.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	.0	.0	.0	.0	.495	
.30288*-AA-8			.09/30/2021			.19,800	.19,800	.19,800	.19,800	.0	.0	.0	.0	.0	.19,800	.0	.0	.0	.0	.0	.0	.0	.899	
.3140FX-ED-0	FNMA BF-0131 3.500% 08/01/56 FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500%		.09/01/2021	Paydown		.150,304	.150,304	.154,485	.154,387	.0	(4,083)	.0	(4,083)	.0	.150,304	.0	.0	.0	.0	.0	.0	.0	.3,476	
.33767C-AD-9	03/25/45 FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000%		.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	08/25/50 FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		.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	.0	.0	.0	.0	.2,640	
.33972P-AA-7			.09/30/2021			.89,000	.89,000	.89,000	.89,000	.0	.0	.0	.0	.0	.89,000	.0	.0	.0	.0	.0	.0	.0	.3,671	
.343498-AB-7	FLOWERS FOODS INC 3.500% 10/01/26 Foundation Finance Trust 2017-1A 1A 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 FOURSIGHT 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	.0	.0	.0	.0	.854	
.35105D-AB-1	3.680% 08/15/23 GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		.09/15/2021	Paydown		.628,126	.628,126	.627,948	.628,063	.0	.63	.0	.63	.0	.628,126	.0	.0	.0	.0	.0	.0	.0	.15,795	
.36157R-D9-3	08/15/23 GLS AUTO RECEIVABLES TRUST 2018-3A B 3.780%		.09/01/2021	Paydown		.11,150	.11,386	.9,692	.10,277	.306	.70	.0	.376	.0	.10,653	.498	.498	.498	.329	.04/25/2029	.6. FM			
.36255X-AB-9	08/15/23 GLS AUTO RECEIVABLES TRUST 2019-2A B 3.320%		.09/15/2021	Paydown		.236,567	.236,567	.236,544	.236,556	.0	.11	.0	.11	.0	.236,567	.0	.0	.0	.0	.0	.0	.0	.5,926	
.36257N-AB-9	03/15/24 GS MORTGAGE-BACKED SECURITIES 2021-PJ1 A2		.09/15/2021	Paydown		.446,148	.446,148	.446,061	.446,106	.0	.43	.0	.43	.0	.446,148	.0	.0	.0	.0	.0	.0	.0	.9,906	
.36261M-AB-5	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	.0	.0	.0	.0	.1,440	
.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	.0	.0	.0	.0	.38,750	
.37959P-AC-1	11/19/40 GLOBAL SC FINANCE SRL 2020-2A A 2.260%		.09/17/2021	Paydown		.29,091	.29,091	.29,080	.29,080	.0	.11	.0	.11	.0	.29,091	.0	.0	.0	.0	.0	.0	.0	.439	
.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	.0	.0	.0	.0	.28,374	
.39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38		.07/01/2021	Redemption 100,0000		.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	2.865% 06/20/51 HERO FUNDING TRUST 2014-2A A 3.990%		.09/20/2021	Paydown		.12,500	.12,500	.12,500	.0	.0	.0	.0	.0	.12,500	.0	.0	.0	.0	.0	.0	.0	.86		
.427700-AA-0	09/21/40 HERO FUNDING TRUST 2015-3A A 4.280%		.09/20/2021	Paydown		.78,511	.78,511	.78,458	.78,471	.0	.41	.0	.41	.0	.78,511	.0	.0	.0	.0	.0	.0	.0	.3,133	
.42771T-AA-3	09/20/41 HORIZON AIRCRAFT FINANCE I LTD 2019-2 A		.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	3.425% 11/15/39 IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		.07/15/2021	Paydown		.21,916	.21,916	.21,915	.21,915	.0	.1	.0	.1	.0	.21,916	.0	.0	.0	.0	.0	.0	.0	.438	
.45254T-PM-0	4.595% 08/25/34 InSite Issuer LLC 2016-1A A 2.883% 11/15/46		.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	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7		.01/15/2021	Paydown		.123,954	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.11/15/2046	.1.F FE
.45660N-OF-5	5.500% 06/25/33 INSTAR LEASING III LLC 2021-1A A 2.300%		.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	02/15/54 JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500%		.09/15/2021	Paydown		.13,667	.13,667	.13,660	.0	.0	.0	.7	.0	.7	.0	.13,667	.0	.0	.0	.0	.0	.0	.0	.163
.46592E-AC-0	06/25/51 JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500%		.09/01/2021	Paydown		.102,873	.102,873	.102,052	.0	.0	(4,179)	.0	(4,179)	.0	.102,873	.0	.0	.0	.0	.0	.0	.0	.1,531	

## 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol									
															11	12	13	14	15													
.46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820%		12/15/48																			.475	12/15/2048	1.A FE								
.46639G-AL-0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%	03/01/43		Paydown																		(49)	03/01/2043	1.D FM								
.46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.805%	01/25/44		Paydown																		(774)	2,964	01/25/2044	1.D FM							
.46650P-AC-4	JP MORGAN MORTGAGE TRUST 2019-LTV1 A3 4.000% 06/25/49			Paydown																		46,448	.74	1,162	06/25/2049	1.D FM						
.46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500%	12/25/49		Paydown																		(203)	(203)	2,172	12/25/2049	1.D FM						
.46651N-AA-2	JUL AIR 2019-1 A 3.967% 04/15/44	09/15/2021		Paydown	100,0000																	27,057	0	718	04/15/2044	2.A FE						
.47715*-AA-5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23			Redemption	277,105																	277,105	0	0	12,248	03/05/2023	1.E FE					
.501044-CQ-2	KROGER CO 3.400% 04/15/22	08/11/2021		Citi Global Markets Inc.	1,013,050																	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	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	93,192																	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	0	0	0	581	01/15/2045	1.F FE				
.553896-AC-5	MVII OWNER TRUST 2017-1A C 2.990% 12/20/34	09/20/2021		Paydown	25,921																	25,921	0	0	0	515	12/20/2034	2.B FE				
.56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25	07/05/2021		Redemption	40,821																	40,821	0	0	0	1,861	07/05/2025	3.A PL				
.579780-AH-0	MCCORMICK & CO 3.900% 07/15/21	07/15/2021		Maturity	1,000,000																	996,460	999,773	227	1,000,000	0	0	39,000	07/15/2021	2.B FE		
.590488-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29	07/15/2021		Redemption	108,233																	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	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	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	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																	169,043	168,941	337	169,278	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	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	0	0	0	4,289	12/25/2057	1.D FM				
.68268N-AP-8	ONEOK PARTNERS LP 4.900% 03/15/25	09/17/2021		Citi Global Markets Inc.	1,111,660																997,900	998,988	0	999,146	0	0	112,514	49,817	03/15/2025	2.B FE		
.68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38	09/09/2021		Paydown	49,997																49,997	49,991	6	49,997	0	0	0	1,122	04/09/2038	1.F FE		
.69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.450% 02/15/27	09/15/2021		Paydown	79,969																79,969	79,969	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	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																65,002	66,198	0	66,333	0	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																6,741	6,952	1	6,953	0	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																222	232	0	0	0	0	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	48,337	0	48,330	0	0	198	198	1,834	09/25/2034	1.D FM	

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.76169#-AG-8	REYES HOLDINGS LLC SERIES 2012A 5.130%		07/31/2021	Redemption 100.0000			.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%		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-CH1 A1 4.500% 03/25/49		09/01/2021	Paydown			.77,712	.77,712	.79,187	.77,904	0	(192)	0	(192)	0	.77,712	.0	.0	.0	.2,358	03/25/2049	1.D FM
.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	SIEERRA 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	SIEERRA 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 STLMNT 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	STRUCTURE 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	TAO BELL FUNDING, LLC 2018-1 A2I 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
.88031Q-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	TOID 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	TOID 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	TOID 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	.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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
															11	12	13	14	15									
..902638-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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0
..909320-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26 VSE VOI Mortgage LLC 2016-A A 2.540%	..	09/03/2021	..	..	..	..193,067	..193,067	..193,377	..193,231	..0	..(10)	..0	..0	..(10)	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0
..918290-AA-5	07/20/33	..	09/01/2021	Paydown	..	..	..24,074	..24,074	..24,071	..24,049	..0	..25	..0	..0	..25	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0
..91913Y-AU-4	VALERO ENERGY 3.400% 09/15/26	..	09/17/2021	Bank of America	..	..	..1,078,240	..1,000,000	..996,550	..997,893	..0	..243	..0	..0	..243	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0
..92257N-AA-4	3.130% 07/25/49	..	09/01/2021	Paydown	..	..	..93,857	..93,857	..93,848	..93,780	..0	..77	..0	..0	..77	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..928386-AA-1	..	..	09/30/2021	Redemption	100,0000	..	..18,298	..18,298	..18,298	..18,298	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..929424-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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..929424-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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44	..	09/15/2021	Paydown	..	..	..21,599	..21,598	..21,598	..21,598	..0	..1	..0	..0	..1	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..94978#-JF-5	..	..	09/20/2021	Redemption	100,0000	..	..67,456	..67,456	..67,456	..67,456	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..(662)	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..(136)	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..32	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..1	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..(19)	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A.	09/15/2021	Redemption	100,0000	..	..72,374	..72,374	..73,459	..73,165	..0	..(79)	..0	..0	..(79)	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..98462Y-AB-6	YAMAHA GOLD INC 4.950% 07/15/24	A.	09/05/2021	Call	111,6980	..	..212,226	..190,000	..204,250	..203,870	..0	..(2,769)	..0	..0	..(2,769)	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..C0445#-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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..C00447-A*-1	COMISION FEDERAL DE ELECTRICID SENIOR NOTES 4.390% 09/29/36	D.	09/29/2021	..	..	..	..300,000	..300,000	..300,000	..300,000	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..44920U-AM-0	HYUNDAI CAPITAL SERVICES 144A 3.750% 03/05/23	D.	08/11/2021	J P Morgan & Co	..	..1,046,450	..1,000,000	..997,700	..998,947	..0	..287	..0	..0	..287	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D.	07/15/2021	Redemption	100,0000	..	..66,133	..66,133	..66,133	..66,133	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..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	..0	..1,000,000	..0	..0	..0	..0	..0	..0	..0	..0	..0	
..89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D.	08/01/2021	Redemption	100,0000	..	..55,000	..55,000	..55,206	..55,133	..0	..(16)	..0	..0	..(16)	..0	..0	..55,117	..0	..0	..(117)	..0	..0	..3,369	..0	..0	..5.A 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 CUSIP Ident- ification	2 Description	3 For- eign Date	4 Disposal	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
..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 .....	
..P70778-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 .....	
..P0458*-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
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
8999998. Total - Preferred Stocks - Part 5								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	
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	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
S&P 500 10/15/2020 Strike @ 3483.34	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	10/16/2020	10/15/2021	1,347	4,691,780	3483.34	406,480	0	0	1,109,679		1,109,679	.515,657	0	0	0	0	0	0/0
7846L\$170 .....																							
S&P 500 11/15/2021 Strike @ 3626.91	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs .....	W22LROWP21HZNB6K528	11/17/2020	11/15/2021	955	3,462,466	3626.91	257,615	0	0	660,366		660,366	323,816	0	0	0	0	0	0/0
7846L\$172 .....																							
S&P 500 12/15/2021 Strike @ 3694.62	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	12/16/2020	12/15/2021	1,326	4,899,509	3694.62	382,157	0	0	849,370		849,370	427,460	0	0	0	0	0	0/0
7846L\$174 .....																							
S&P 500 1/14/2022 Strike @ 3768.25	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	01/19/2021	01/14/2022	1,927	7,263,000	3768.25	0	585,106	0	1,144,607		1,144,607	.559,501	0	0	0	0	0	0/0
7846L\$176 .....																							
S&P 500 2/15/2022 Strike @ 3932.59	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	02/17/2021	02/15/2022	837	3,289,690	3932.59	0	269,359	0	398,349		398,349	.128,990	0	0	0	0	0	0/0
7846L\$177 .....																							
S&P 500 3/15/2022 Strike @ 3968.94	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	03/16/2021	03/15/2022	844	3,350,500	3968.94	0	262,287	0	390,783		390,783	.128,497	0	0	0	0	0	0/0
7846L\$180 .....																							
S&P 500 4/14/2022 Strike @ 4208.334	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs .....	W22LROWP21HZNB6K528	04/16/2021	04/14/2022	1,429	6,012,826	4208.334	0	387,559	0	441,576		441,576	.54,016	0	0	0	0	0	0/0
7846L\$181 .....																							
S&P 500 5/13/2022 Strike @ 4163.29	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs .....	W22LROWP21HZNB6K528	05/18/2021	05/13/2022	818	3,406,612	4163.29	0	235,657	0	294,001		294,001	.58,345	0	0	0	0	0	0/0
7846L\$184 .....																							
S&P 500 5/13/2022 Strike @ 4496.353	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs .....	W22LROWP21HZNB6K528	05/18/2021	05/13/2022	60	270,276	4496.353	0	7,550	0	9,245		9,245	.1,694	0	0	0	0	0	0/0
7846L\$185 .....																							
S&P 500 6/15/2022 Strike @ 4246.59	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	06/16/2021	06/15/2022	957	4,064,454	4246.59	0	261,293	0	304,875		304,875	.43,583	0	0	0	0	0	0/0
7846L\$186 .....																							
S&P 500 7/15/2022 Strike @ 4360.03	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	07/16/2021	07/15/2022	1,411	6,154,139	4360.03	0	408,809	0	375,452		375,452	-.33,357	0	0	0	0	0	0/0
7846L\$190 .....																							
S&P 500 8/15/2022 Strike @ 4479.71	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr .....	EYKN6V0ZCB8VD91ULB80	08/17/2021	08/15/2022	1,184	5,303,663	4479.71	0	324,469	0	254,327		254,327	-.70,142	0	0	0	0	0	0/0
7846L\$191 .....																							
S&P 500 9/15/2022 Strike @ 4480.7	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs .....	W22LROWP21HZNB6K528	09/16/2021	09/15/2022	1,403	6,287,946	4480.7	0	448,367	0	320,456		320,456	-.127,911	0	0	0	0	0	0/0
7846L\$194 .....																							
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	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	0	XXX	XXX		
0289999999. Subtotal - Purchased Options - Replications								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0429999999. Subtotal - Purchased Options - Other								0	0	0	0	XXX	0	0	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	0	XXX	XXX		
0449999999. Total Purchased Options - Put Options								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0459999999. Total Purchased Options - Caps								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0469999999. Total Purchased Options - Floors								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0479999999. Total Purchased Options - Collars								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0489999999. Total Purchased Options - Other								0	0	0	0	XXX	0	0	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	0	XXX	XXX		
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	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 of Item(s) Hedged, Used for Income Generation or Replicated		Schedule/ Exhibit Identifier		Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 10/15/2020 Strike @ 3807.24	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America	Merr .....	EYKN6V0ZCB8V091ULB80 ..	10/16/2020	10/15/2021	1,347	5,128,048	3807.24	(183,780)	0	0	(677,389)	(677,389)	(375,534)	0	0	0	0	0	0/0 .....	
7846S\$170 .....	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	0	(365,018)	(365,018)	(218,497)	0	0	0	0	0	0/0 .....		
S&P 500 11/15/2021 Strike @ 3963.65	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America	Merr .....	EYKN6V0ZCB8V091ULB80 ..	12/16/2020	12/15/2021	1,326	5,330,193	4019.39	(161,584)	0	0	(474,836)	(474,836)	(289,605)	0	0	0	0	0	0/0 .....	
7846S\$172 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America	Merr .....	EYKN6V0ZCB8V091ULB80 ..	01/19/2021	01/14/2022	1,927	7,906,585	4102.16	0	(247,751)	0	(612,801)	(612,801)	(365,050)	0	0	0	0	0	0/0 .....	
S&P 500 12/15/2021 Strike @ 4019.39	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America	Merr .....	EYKN6V0ZCB8V091ULB80 ..	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	0/0 .....	
7846S\$174 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	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	0/0 .....		
S&P 500 1/14/2022 Strike @ 4102.16	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America	Merr .....	EYKN6V0ZCB8V091ULB80 ..	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	0/0 .....	
7846S\$176 .....	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	0/0 .....		
S&P 500 2/15/2022 Strike @ 4280.56	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America	Merr .....	EYKN6V0ZCB8V091ULB80 ..	06/16/2021	06/15/2022	957	4,430,481	4629.02	0	(87,099)	0	(106,937)	(106,937)	(19,838)	0	0	0	0	0	0/0 .....	
7846S\$177 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	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	0/0 .....		
S&P 500 3/15/2022 Strike @ 4322.67	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America	Merr .....	EYKN6V0ZCB8V091ULB80 ..	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	0/0 .....	
7846S\$180 .....	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	0/0 .....		
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	0	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	0	XXX	
0779999999. Subtotal - Written Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
0849999999. Subtotal - Written Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
0919999999. Subtotal - Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	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	0	XXX	
0939999999. Total Written Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
0949999999. Total Written Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
0959999999. Total Written Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
0969999999. Total Written Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
0979999999. Total Written Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	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	0	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		
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
1169999999. Subtotal - Swaps - Hedging Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
1229999999. Subtotal - Swaps - Replication											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
1289999999. Subtotal - Swaps - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
1349999999. Subtotal - Swaps - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX		
1359999999. Total Swaps - Interest Rate											0	0	0	0	XXX	0	0	0	0	0	0	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	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other									596,000	1,976,579	0	3,419,508	XXX	3,419,508	724,054	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									596,000	1,976,579	0	3,419,508	XXX	3,419,508	724,054	0	0	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

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

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**

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

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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value				Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure	
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral				
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0	0	0
GOLDMAN SACHS	W2LROIPI21HZNBB6K528	Y	Y	0	0	1,232,882	0	1,232,882	0	1,232,882	0	1,232,882	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZC88VD91ULB80	Y	Y	0	0	2,186,626	0	2,186,626	0	2,186,626	0	2,186,626	0	0
0299999999. Total NAIC 1 Designation			0	0	3,419,508	0	3,419,508	0	3,419,508	0	3,419,508	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			0	0	0	0	0	0	0	0	0	0	0	0
0999999999 - Gross Totals			0	0	3,419,508	0	3,419,508	3,419,508	0	3,419,508	0	3,419,508	0	0
1. Offset per SSAP No. 64					0	0								
2. Net after right of offset per SSAP No. 64					3,419,508	0								

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**

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

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
06417M-NC-5 BNP 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
CR8744-22-0 JP MORGAN SECURITIES LLC RECENT 0.435%	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 COOPERATIE RABOBANK UA	C.	.1.E FE		1,000,027	1,000,021	10/12/2021
000000-00-0 COOPERATIE 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 MITSU TRUST NY	C.	.1.E FE		800,032	800,000	11/08/2021
000000-00-0 SUMITOMO MITSU TRUST NY	C.	.1.E FE		500,004	500,000	12/08/2021
000000-00-0 SUMITOMO MITSU TRUST NY	C.	.1.E FE		500,028	500,000	10/20/2021
000000-00-0 SUMITOMO MITSU BANKING	C.	.1.F FE		1,000,002	1,000,000	10/01/2021
000000-00-0 SUMITOMO MITSU 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 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
03205L-XN-1 AMPHENOL CORP	C.	.2.A FE		899,939	899,932	10/22/2021
052710-XC-6 AUTOBAHN FUNDING CO LLC	C.	.1.E FE		799,977	799,978	10/12/2021
1247P2-V9-9 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 ASTR 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	10/10/2021
34411G-YJ-9 FMS WERTMANAGEMENT	C.	.1.D FE		499,952	499,953	11/18/2021
48246T-X5-3 KFW	C.	.1.D FE		999,992	999,996	10/05/2021
53127T-X6-5 LIBERTY STREET FDG LLC	C.	.1.E FE		499,995	499,994	10/06/2021
54316T-XN-7 LONGSHIP FUNDING LLC	C.	.1.D FE		999,948	999,958	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	799,968	10/15/2021
6117P4-XM-7 MONT BLANC CAPITAL CORP	C.	.1.E FE		499,973	499,983	10/21/2021
62393L-X4-6 NRW BANK	C.	.1.D FE		499,997	499,998	10/04/2021
62393L-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 AUSTRALIA 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
7801GM-2C-3	ROYAL BANK OF CANADA NY	C.	.1.D FE	1,000,005	1,000,000	10/01/2021
82880W-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 MITSU TRUST NY	C.	.1.E FE	2,000,000	2,000,000	10/07/2021
86565B-6D-8	SUMITOMO MITSU BANK NY	C.	.1.F FE	400,145	400,128	11/05/2021
8672E2-XS-2	SUNCORP METWAY LTD	C.	.1.E FE	499,910	499,969	10/26/2021
86959R-OY-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
8AAMFO-91-1	DVIS GOVERNMENT MONEY MARKET SERIES INST	C.	.1.A FE	2,186,777	2,186,777	
8AAMFO-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
CR3867-53-6	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
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STATEMENT AS OF SEPTEMBER 30, 2021 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

### Reinvested Collateral Assets Owned Current Statement Date

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

## 9999999 - Totals

## General Interrogatories:

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
U.S. Bank .....	Cincinnati, OH .....	0.000	.0	.0	(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	500	500	500	XXX
0199999. Totals - Open Depositories		XXX	XXX	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	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	17,223,036	20,838,371	28,972,212	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	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**