



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

## QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022  
OF THE CONDITION AND AFFAIRS OF

### OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code 0704 0704 NAIC Company Code 89206 Employer's ID Number 31-0962495  
(Current) (Prior)

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 06/26/1979 Commenced Business 08/22/1979

Statutory 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/A

Statutory 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 & Chief Risk Officer	<u>Scott Niel Shepherd #</u>

#### OTHER

Rocky Coppola, Senior Vice President & Chief Financial Officer	<u>Paul Gerard, Senior Vice President &amp; Chief Investment Officer</u>	<u>Danielle Denise Ivory, Senior Vice President</u>
Lori Ann Landrum, Senior Vice President	<u>William Charles Price, Senior Vice President &amp; General Counsel</u>	

#### DIRECTORS OR TRUSTEES

<u>Michael Akker #</u>	<u>Anurag Chandra #</u>	<u>Philippe Francois Charette #</u>
<u>Julia Smoot Janson #</u>	<u>Gregory Svend Nielsen #</u>	<u>Chakravarthi Kiliyanagar Raghunathan #</u>
<u>John Michael Schlotman #</u>	<u>Barbara Ann Turner</u>	

State of Ohio  
County of Hamilton

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

Barbara Ann Turner  
President & Chief Operating Officer

Therese Susan McDonough  
Secretary

Doris Lee Paul  
Treasurer

Subscribed and sworn to before me this  
10th day of November, 2022

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 .....	1,978,201,174	0	1,978,201,174	1,891,729,213
2. Stocks:				
2.1 Preferred stocks .....	16,612,000	0	16,612,000	15,000,000
2.2 Common stocks .....	13,384,477	0	13,384,477	21,890,610
3. Mortgage loans on real estate:				
3.1 First liens .....	442,355,640	0	442,355,640	421,427,451
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 (\$ 29,301,260 ), cash equivalents (\$ 0 ) and short-term investments (\$ 0 ) .....	29,301,260	0	29,301,260	48,692,495
6. Contract loans (including \$ 0 premium notes) .....	121,827,458	0	121,827,458	123,713,020
7. Derivatives .....	889,523	0	889,523	4,401,412
8. Other invested assets .....	34,328,440	0	34,328,440	34,032,954
9. Receivables for securities .....	210,099	0	210,099	204,011
10. Securities lending reinvested collateral assets .....	54,364,000	0	54,364,000	86,473,014
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	2,691,474,071	0	2,691,474,071	2,647,564,179
13. Title plants less \$ 0 charged off (for Title insurers only) .....	0	0	0	0
14. Investment income due and accrued .....	19,159,484	0	19,159,484	18,687,520
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	10,107,935	0	10,107,935	10,560,309
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums) .....	110,621,057	0	110,621,057	116,129,522
15.3 Accrued retrospective premiums (\$ 0 ) and contracts subject to redetermination (\$ 0 ) .....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	10,487,668	0	10,487,668	10,892,387
16.2 Funds held by or deposited with reinsured companies .....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts .....	575,479	0	575,479	5,074,891
17. Amounts receivable relating to uninsured plans .....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	0	0	0	488,262
18.2 Net deferred tax asset .....	75,801,491	49,475,248	26,326,243	30,208,910
19. Guaranty funds receivable or on deposit .....	1,462,030	0	1,462,030	1,540,556
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 .....	24,344,324	0	24,344,324	9,364,380
24. Health care (\$ 0 ) and other amounts receivable .....	0	0	0	0
25. Aggregate write-ins for other than invested assets .....	1,623,075	0	1,623,075	1,808,770
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	2,945,656,614	49,475,248	2,896,181,366	2,852,319,686
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	234,847,409	0	234,847,409	329,060,690
28. Total (Lines 26 and 27) .....	3,180,504,023	49,475,248	3,131,028,775	3,181,380,376
<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 .....	1,556,061	0	1,556,061	1,720,247
2502. Fund revenue receivable .....	67,014	0	67,014	88,523
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) .....	1,623,075	0	1,623,075	1,808,770

STATEMENT AS OF SEPTEMBER 30, 2022 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 \$ ..... 2,191,772,222 less \$ ..... 0 included in Line 6.3 (including \$ ..... 0 Modco Reserve).....	2,191,772,222	2,129,313,510
2. Aggregate reserve for accident and health contracts (including \$ ..... 0 Modco Reserve).....	103,141,296	88,919,882
3. Liability for deposit-type contracts (including \$ ..... 0 Modco Reserve).....	255,285,686	180,115,773
4. Contract claims:		
4.1 Life .....	17,983,667	27,861,099
4.2 Accident and health .....	754,363	673,659
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 \$ ..... 379,780 accident and health premiums .....	1,313,201	995,497
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 \$ ..... 2,538,095 assumed and \$ ..... 5,091,720 ceded .....	7,629,815	16,459,080
9.4 Interest Maintenance Reserve .....	15,743,047	19,581,981
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 3,586,245 , accident and health \$ ..... 228,909 and deposit-type contract funds \$ ..... 0 .....	3,815,155	4,623,838
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued .....	2,320,688	1,722,664
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... 1,575,597 accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	1,575,597	1,640,521
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	2,881,572	4,877,738
15.1 Current federal and foreign income taxes, including \$ ..... 148,613 on realized capital gains (losses) .....	20,915	0
15.2 Net deferred tax liability .....	0	0
16. Unearned investment income .....	3,181,341	3,272,266
17. Amounts withheld or retained by reporting entity as agent or trustee .....	1,361,964	1,379,464
18. Amounts held for agents' account, including \$ ..... 0 agents' credit balances .....	0	0
19. Remittances and items not allocated .....	1,400,048	935,836
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 .....	19,316,141	23,522,439
24.02 Reinsurance in unauthorized and certified (\$ ..... 0 ) companies .....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... 223,995 ) reinsurers .....	223,995	0
24.04 Payable to parent, subsidiaries and affiliates .....	7,964,841	7,114,515
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 .....	1,000,000	5,000,000
24.10 Payable for securities lending .....	54,364,000	86,473,014
24.11 Capital notes \$ ..... 0 and interest thereon \$ ..... 0 .....	0	0
25. Aggregate write-ins for liabilities .....	1,297,281	1,025,364
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	2,694,346,835	2,605,508,140
27. From Separate Accounts Statement .....	234,847,409	329,060,690
28. Total liabilities (Lines 26 and 27) .....	2,929,194,244	2,934,568,830
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) .....	104,258,241	149,235,254
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) .....	192,234,527	237,211,540
38. Totals of Lines 29, 30 and 37 .....	201,834,532	246,811,545
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	3,131,028,776	3,181,380,375
<b>DETAILS OF WRITE-INS</b>		
2501. Unclaimed funds .....	1,297,281	1,025,364
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) .....	1,297,281	1,025,364
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, 2022 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	115,428,071	114,466,442	153,789,846
2. Considerations for supplementary contracts with life contingencies	0	516,316	516,316
3. Net investment income	75,975,492	76,156,764	100,931,389
4. Amortization of Interest Maintenance Reserve (IMR)	4,083,351	3,956,764	5,410,396
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	31,633,500	24,160,890	35,516,376
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	1,075,337	1,207,190	1,631,268
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	15,602,521	16,375,299	21,402,268
9. Totals (Lines 1 to 8.3)	243,798,272	236,839,665	319,197,859
10. Death benefits	64,630,579	60,023,868	89,836,459
11. Matured endowments (excluding guaranteed annual pure endowments)	0	1,183	6,183
12. Annuity benefits	1,452,812	1,635,525	2,352,394
13. Disability benefits and benefits under accident and health contracts	8,754,895	8,540,436	11,154,475
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	41,551,434	48,941,921	64,344,595
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	5,606,942	2,605,131	3,662,160
18. Payments on supplementary contracts with life contingencies	52,994	43,990	59,393
19. Increase in aggregate reserves for life and accident and health contracts	76,733,000	26,570,353	38,746,361
20. Totals (Lines 10 to 19)	198,782,656	148,362,407	210,162,020
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,078,678	30,785,139	41,277,203
22. Commissions and expense allowances on reinsurance assumed	8,212	9,996	13,314
23. General insurance expenses and fraternal expenses	40,930,118	37,800,727	50,898,121
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,105,181	7,182,120	10,654,831
25. Increase in loading on deferred and uncollected premiums	1,633,559	1,989,924	1,276,450
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,303,595)	(6,100,728)	(8,712,138)
27. Aggregate write-ins for deductions	2,307,249	61,874	1,329,278
28. Totals (Lines 20 to 27)	278,542,058	220,091,459	306,899,079
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(34,743,786)	16,748,206	12,298,780
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)	(34,743,786)	16,748,206	12,298,780
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(8,468,980)	195,188	(338,133)
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)	(26,274,806)	16,553,018	12,636,913
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 83,640 (excluding taxes of \$ 64,973 transferred to the IMR)	(1,319,508)	1,504,271	2,032,185
35. Net income (Line 33 plus Line 34)	(27,594,314)	18,057,289	14,669,098
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	246,811,545	232,746,262	232,746,262
37. Net income (Line 35)	(27,594,314)	18,057,289	14,669,098
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,235,987)	(5,565,448)	(163,500)	2,740,233
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	5,039,829	(338,860)	453,502
41. Change in nonadmitted assets	(10,158,483)	(578,727)	876,642
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	4,206,298	(3,551,942)	(5,873,992)
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	0	0
53. Aggregate write-ins for gains and losses in surplus	(10,904,893)	(3,057,385)	1,199,800
54. Net change in capital and surplus for the year (Lines 37 through 53)	(44,977,011)	10,366,875	14,065,283
55. Capital and surplus, as of statement date (Lines 36 + 54)	201,834,534	243,113,137	246,811,545
<b>DETAILS OF WRITE-INS</b>			
08.301. COI Charges	7,680,622	7,461,889	9,865,836
08.302. Surrender Charges	4,176,126	5,220,666	6,523,588
08.303. Reinsurance Ceded Trials	3,497,400	3,464,500	4,628,257
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	248,373	228,244	384,587
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	15,602,521	16,375,299	21,402,268
2701. Health Surrender Benefits	2,174,541	2,110,876	3,280,512
2702. Miscellaneous Expense	94,977	(2,049,002)	(1,989,234)
2703. Funds withheld miscellaneous expense	37,731	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	38,000
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	2,307,249	61,874	1,329,278
5301. Prior period adjustment	0	0	1,934,912
5302. Deferred Coinsurance Gain	(10,904,893)	(3,057,385)	(735,112)
5303.	0	0	0
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)	(10,904,893)	(3,057,385)	1,199,800

STATEMENT AS OF SEPTEMBER 30, 2022 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 .....	119,042,241	116,873,135	151,719,456
2. Net investment income .....	76,046,670	76,193,183	100,850,144
3. Miscellaneous income .....	25,237,353	25,764,281	41,072,078
4. Total (Lines 1 to 3) .....	220,326,264	218,830,599	293,641,678
5. Benefit and loss related payments .....	117,018,197	109,534,264	147,003,499
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(3,238,671)	(6,230,527)	(8,917,794)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	83,366,795	78,338,387	104,841,441
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(107,965) (8,829,544)	3,123,924	3,558,759
10. Total (Lines 5 through 9) .....	188,316,777	184,766,048	246,485,905
11. Net cash from operations (Line 4 minus Line 10) .....	32,009,487	34,064,551	47,155,773
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	134,445,294	311,829,891	412,347,074
12.2 Stocks .....	10,225,146	906,530	938,168
12.3 Mortgage loans .....	31,899,313	46,092,132	58,456,950
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	0	(4)
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	176,569,753	358,828,553	471,742,188
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	222,060,005	415,291,005	552,420,034
13.2 Stocks .....	5,072,743	23,516,389	25,157,894
13.3 Mortgage loans .....	52,827,500	50,669,448	81,784,448
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	1,161,182	5,921,324	6,246,268
13.6 Miscellaneous applications .....	4,575,105	7,153,278	6,758,657
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	285,696,535	502,551,444	672,367,301
14. Net increase (or decrease) in contract loans and premium notes .....	(1,885,562)	847,325	970,626
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(107,241,220)	(144,570,216)	(201,595,739)
<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 .....	70,703,599	19,820,142	70,222,971
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(14,863,100)	62,146,632	75,398,381
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	55,840,499	81,966,774	145,621,352
<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) .....	(19,391,234)	(28,538,891)	(8,818,614)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	48,692,489	57,511,103	57,511,103
19.2 End of period (Line 18 plus Line 19.1) .....	29,301,255	28,972,212	48,692,489

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

20.0001. Change in securities lending collateral .....	32,109,014	(3,833,116)	447,405
20.0002. Amortization of deferred gain on reinsurance agreements .....	(10,904,893)	(3,057,385)	(5,244,928)
20.0003. Initial deferred gain on 2021 reinsurance agreement, net of tax .....	0	0	4,509,816
20.0004. Interest credited on deposit-type contracts .....	(4,466,314)	(1,413,374)	(2,073,126)

**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 .....	276,433,819	288,086,629	389,122,063
3. Ordinary individual annuities .....	79,423	70,044	102,217
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 .....	33,808,511	31,777,933	43,400,209
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	310,321,753	319,934,606	432,624,489
12. Fraternal (Fraternal Benefit Societies Only) .....	0	0	0
13. Subtotal (Lines 11 through 12) .....	310,321,753	319,934,606	432,624,489
14. Deposit-type contracts .....	125,337,828	41,281,958	92,615,311
15. Total (Lines 13 and 14)	435,659,581	361,216,564	525,239,800
<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, 2022 and December 31, 2021 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	9/30/2022	12/31/2021
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (27,594,314)	\$ 14,669,098
(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	\$ (27,594,314)	\$ 14,669,098
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 201,834,532	\$ 246,811,545
(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	\$ 201,834,532	\$ 246,811,545

**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 Impairment - NONE

(3) Recognized OTTI Securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
90263B-HE-1	\$ 1,135,938	\$ 1,057,741	\$ 78,197	\$ 1,057,741	\$ 1,129,415	09/30/2022
Total	XXX	XXX	\$ 78,197	XXX	XXX	XXX

## NOTES TO FINANCIAL STATEMENTS

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(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	\$ 27,894,979
2. 12 Months or Longer	\$ 568,664
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 233,663,639
2. 12 Months or Longer	\$ 6,080,194

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

### E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received  
b. The fair value of that collateral and of the portion of that collateral that it has sold or  
repledged

\$ 54,368,977

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

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

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

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

### M. Working Capital Finance Investments - NONE

### N. Offsetting and Netting of Assets and Liabilities - NONE

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

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

No significant changes

### NOTE 7 Investment Income

No significant changes

### NOTE 8 Derivative Instruments

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

(8) Total Premium Costs for Contracts - NONE

#### B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees - NONE

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

a. Scheduled 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

#### 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 \$250,000,000 as of September 30, 2022 and \$175,000,000 December 31, 2021. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 2,545,104	\$ 2,545,104	\$ -
(c) Activity Stock	\$ 10,825,000	\$ 10,825,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 13,370,104	\$ 13,370,104	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 250,002,127	XXX	XXX

## NOTES TO FINANCIAL STATEMENTS

## 2. Prior Year-end

(a) Membership Stock - Class A	\$ -	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 3,032,578	\$ 3,032,578	\$ -	\$ -
(c) Activity Stock	\$ 7,450,000	\$ 7,450,000	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 10,482,578	\$ 10,482,578	\$ -	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 175,000,486	XXX	XXX	XXX

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

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption				6 3 to 5 Years
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years		
Membership Stock							
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 2,545,104	\$ 2,545,104	\$ -	\$ -	\$ -	\$ -	\$ -

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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			3 Aggregate Total Borrowing
			1 Fair Value	2 Carrying Value	3 Less Than 6 Months	
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 356,052,372	\$ 349,675,343	\$ 250,000,000			
2. Current Year General Account Total Collateral Pledged	\$ 356,052,372	\$ 349,675,343	\$ 250,000,000			
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 351,997,671	\$ 339,923,745	\$ 175,000,000			

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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			3 Amount Borrowed at Time of Maximum Collateral
			1 Fair Value	2 Carrying Value	3 Less Than 6 Months	
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 356,052,372	\$ 349,675,343	\$ 250,000,000			
2. Current Year General Account Maximum Collateral Pledged	\$ 356,052,372	\$ 349,675,343	\$ 250,000,000			
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 370,334,693	\$ 351,148,694	\$ 175,000,000			

## (4) Borrowing from FHLB

## a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3		4 Funding Agreements Reserves Established
			General Account	Separate Accounts	
1. Current Year					
(a) Debt	\$ -	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 250,000,000	\$ 250,000,000	\$ -	\$ -	\$ 250,000,000
(c) Other	\$ -	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 250,000,000	\$ 250,000,000	\$ -	\$ -	\$ 250,000,000
2. Prior Year end					
(a) Debt	\$ -	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 175,000,000	\$ 175,000,000	\$ -	\$ -	\$ 175,000,000
(c) Other	\$ -	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 175,000,000	\$ 175,000,000	\$ -	\$ -	\$ 175,000,000

## b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3		4 Funding Agreements Reserves Established
			General Account	Separate Accounts	
1. Debt	\$ -	\$ -	\$ -	\$ -	
2. Funding Agreements	\$ 250,000,000	\$ 250,000,000	\$ -	\$ -	
3. Other	\$ -	\$ -	\$ -	\$ -	
4. Aggregate Total (1+2+3)	\$ 250,000,000	\$ 250,000,000	\$ -	\$ -	

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)

## NOTES TO FINANCIAL STATEMENTS

## c. FHLB - Prepayment Obligations

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

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

## A. Defined Benefit Plan

(4) Components of Net Periodic Benefit Cost - 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 \$9,025,000 and bonds in the amount of \$6,000,000

The Company is an investor in limited partnerships and a limited liability corporation. The Company has committed \$40,000,000 and funded \$11,181,849 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**

## B. (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. Fair Value Measurements

## (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	\$ 29,301,260	\$ -	\$ -	\$ -	\$ 29,301,260
Securities lending collateral	\$ -	\$ 54,368,977	\$ -	\$ -	\$ 54,368,977
Preferred stock	\$ -	\$ 1,612,000	\$ -	\$ -	\$ 1,612,000
Bonds Industrial and Misc	\$ -	\$ 108,924	\$ -	\$ -	\$ 108,924
Common Stock Industrial and Misc	\$ -	\$ 13,384,477	\$ -	\$ -	\$ 13,384,477
Equity call Options	\$ -	\$ 889,523	\$ -	\$ -	\$ 889,523
Separate account assets	\$ 234,847,409	\$ -	\$ -	\$ -	\$ 234,847,409
Other Invested Assets - limited partnerships	\$ -	\$ -	\$ 3,957,377	\$ -	\$ 3,957,377
Total assets at fair value/NAV	\$ 264,148,669	\$ 70,363,901	\$ 3,957,377	\$ -	\$ 338,469,947

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

## NOTES TO FINANCIAL STATEMENTS

## (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	\$ 3,624,766	\$ -	\$ -	\$ -	\$ (726,988)	\$ 1,059,599	\$ -	\$ -	\$ -	\$ 3,957,377
Total Assets	\$ 3,624,766	\$ -	\$ -	\$ -	\$ (726,988)	\$ 1,059,599	\$ -	\$ -	\$ -	\$ 3,957,377

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

## (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 - 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	\$ 1,681,830,468	\$ 1,978,201,174	\$ 3,844,355	\$ 1,667,090,867	\$ 10,895,246	\$ -	\$ -
Cash & Cash equivalents	\$ 29,301,260	\$ 29,301,260	\$ 29,301,260	\$ -	\$ -	\$ -	\$ -
Common stock non-affiliate	\$ 13,384,477	\$ 13,384,477	\$ -	\$ 13,384,477	\$ -	\$ -	\$ -
Preferred stock	\$ 14,354,400	\$ 16,612,000	\$ -	\$ 1,612,000	\$ 12,742,400	\$ -	\$ -
Mortgage Loan	\$ 458,944,132	\$ 442,355,640	\$ -	\$ -	\$ 458,944,132	\$ -	\$ -
Securities lending collateral	\$ 54,368,977	\$ 54,364,000	\$ -	\$ 54,368,977	\$ -	\$ -	\$ -
Other Invested Assets - Surplus Notes	\$ 26,658,971	\$ 30,371,062	\$ -	\$ 26,658,971	\$ -	\$ -	\$ -
Other Invested Assets - limited partnerships	\$ 3,957,377	\$ 3,957,377	\$ -	\$ -	\$ 3,957,377	\$ -	\$ -
Derivatives- call options	\$ 889,523	\$ 889,523	\$ -	\$ 889,523	\$ -	\$ -	\$ -
Separate account assets	\$ 234,847,409	\$ 234,847,409	\$ 234,847,409	\$ -	\$ -	\$ -	\$ -
Separate account liabilities	\$ (234,847,409)	\$ (234,847,409)	\$ (234,847,409)	\$ -	\$ -	\$ -	\$ -

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

## E. NAV Practical Expedient Investments - NONE

## NOTE 21 Other Items

## A. Unusual or Infrequent Items - NONE

## B. Troubled Debt Restructuring: Debtors - NONE

## NOTES TO FINANCIAL STATEMENTS

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### C. Other Disclosures

#### *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 ("Transaction") with Constellation Insurance LP via ONLH Holdings LP. ("Constellation") whereby Constellation will acquire ONMH. The agreement was signed on March 22, 2021. Constellation, an insurance holding company, is back by Caisse de dépôt et placement du Québec ("CDPQ") and Ontario Teachers' Pension Plan Board ("Ontario Teachers"), two of the world's largest, premier, long-term institutional investors.

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 required a vote by eligible members as well as regulatory review and approval. Eligible members will be compensated, in the aggregate of \$500 million, for the extinguishment of their membership interests with additional policy benefits, or cash, as applicable. In addition to member compensation, Constellation and its investors are providing a commitment to infuse an additional \$500 million of capital evenly over a four-year period beginning one year after the closing of the Transaction, further strengthening Ohio National's capital position and its ability to fulfill its obligations, as well as to invest in the future of the business.

On March 11, 2022, the Members of ONMH voted to approve the Transaction. The Ohio Department of Insurance conducted a public hearing on March 18, 2022. ONMH received an order approving the Transaction and all other regulatory approvals necessary to close the Transaction. ONMH closed the Transaction on March 31, 2022 and is now a stock company wholly owned by Constellation. In connection with the Transaction, ONMH changed its name and is now Ohio National Holdings, Inc.

#### **NOTE 22 Events Subsequent**

Effective November 2022, the following corporate name changes will occur. Ohio National Holdings, Inc. (ONHI) will change its name to Constellations Insurance Holdings, Inc. (CIHI) and Ohio National Financial Services, Inc. (ONFS) will change its name to Constellation Insurance, Inc. (CNII)

#### **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, 2021 were \$70,722,975. As of September 30, 2022, \$8,254,257 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 \$64,993,874. 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

## NOTES TO FINANCIAL STATEMENTS

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**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, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

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

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2020

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. ..... 12/31/2020

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). ..... 05/10/2022

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, 2022 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: ..... \$ 24,344,105

**INVESTMENT**

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

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

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

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

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [  ] No [  ]

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 54,368,977
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....	\$ 54,364,001
16.3 Total payable for securities lending reported on the liability page. ....	\$ 54,364,000

**STATEMENT AS OF SEPTEMBER 30, 2022 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 .....
Federal Home Loan Bank of Cincinnati .....	221 E 4th ST #600, 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 .....	
Gary Rodmaker .....	
Brenda Kalb .....	
Jeffrey Weisman .....	
Cristian Donoso .....	
William Block .....	

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, 2022 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 .....	\$ 864,477
1.13 Commercial Mortgages .....	\$ 441,491,163
1.14 Total Mortgages in Good Standing .....	\$ 442,355,640
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)	\$ 442,355,640
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 .....	49.500 %
2.2 A&H cost containment percent .....	0.700 %
2.3 A&H expense percent excluding cost containment expenses .....	58.400 %
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, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees		Other Considerations	6
		2	3	4	5		
Active Status (a)		Life Insurance Premiums	Annuity Considerations			Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	3,837,775	180	678,704	0	4,516,659	0
2. Alaska	AK	229,689	0	67,357	0	297,046	0
3. Arizona	AZ	4,483,406	0	613,086	0	5,096,492	0
4. Arkansas	AR	2,000,514	0	200,088	0	2,200,602	0
5. California	CA	27,608,746	0	791,390	0	28,400,136	0
6. Colorado	CO	7,468,166	0	902,582	0	8,370,748	0
7. Connecticut	CT	3,865,726	0	256,699	0	4,122,425	0
8. Delaware	DE	504,553	0	62,544	0	567,097	0
9. District of Columbia	DC	472,664	0	118,138	0	590,802	0
10. Florida	FL	24,890,148	0	5,310,861	0	30,201,009	0
11. Georgia	GA	8,370,864	0	721,298	0	9,092,162	0
12. Hawaii	HI	146,305	0	53,393	0	199,698	0
13. Idaho	ID	2,474,277	0	224,193	0	2,698,470	0
14. Illinois	IL	10,685,302	0	1,023,091	0	11,708,393	0
15. Indiana	IN	4,858,246	0	430,978	0	5,289,224	0
16. Iowa	IA	3,170,473	0	194,981	0	3,365,454	0
17. Kansas	KS	4,302,283	4,050	558,342	0	4,864,675	0
18. Kentucky	KY	3,379,689	0	331,472	0	3,711,161	0
19. Louisiana	LA	3,109,010	0	485,365	0	3,594,375	0
20. Maine	ME	778,244	0	81,304	0	859,548	0
21. Maryland	MD	6,166,771	120	710,590	0	6,877,481	0
22. Massachusetts	MA	6,204,932	0	662,532	0	6,867,464	0
23. Michigan	MI	9,796,281	0	977,335	0	10,773,616	0
24. Minnesota	MN	4,855,749	0	411,220	0	5,266,969	0
25. Mississippi	MS	1,803,325	0	142,968	0	1,946,293	0
26. Missouri	MO	4,507,732	0	583,042	0	5,090,774	0
27. Montana	MT	1,848,875	0	124,243	0	1,973,118	0
28. Nebraska	NE	3,215,817	0	179,166	0	3,394,983	0
29. Nevada	NV	1,368,165	0	193,354	0	1,561,519	0
30. New Hampshire	NH	1,625,488	0	165,649	0	1,791,137	0
31. New Jersey	NJ	7,798,686	0	1,263,157	0	9,061,843	0
32. New Mexico	NM	804,930	0	94,644	0	899,574	0
33. New York	NY	673,949	10,000	506,592	0	1,190,541	0
34. North Carolina	NC	8,063,893	9,495	1,829,188	0	9,902,576	0
35. North Dakota	ND	720,753	0	70,906	0	791,659	70,000
36. Ohio	OH	19,235,089	0	1,765,407	0	21,000,496	125,210,903
37. Oklahoma	OK	3,561,269	0	447,858	0	4,009,127	0
38. Oregon	OR	3,948,706	0	397,705	0	4,346,411	0
39. Pennsylvania	PA	10,342,129	55,278	1,437,079	0	11,834,486	56,925
40. Rhode Island	RI	1,327,661	0	114,132	0	1,441,793	0
41. South Carolina	SC	3,360,589	0	544,574	0	3,905,163	0
42. South Dakota	SD	326,034	0	115,356	0	441,390	0
43. Tennessee	TN	10,668,848	0	1,686,677	0	12,355,525	0
44. Texas	TX	24,103,231	0	2,506,374	0	26,609,605	0
45. Utah	UT	5,380,480	0	548,665	0	5,929,145	0
46. Vermont	VT	487,734	0	83,193	0	570,927	0
47. Virginia	VA	7,193,962	300	692,333	0	7,886,595	0
48. Washington	WA	5,130,784	0	662,469	0	5,793,253	0
49. West Virginia	WV	871,610	0	190,183	0	1,061,793	0
50. Wisconsin	WI	3,954,899	0	582,255	0	4,537,154	0
51. Wyoming	WY	616,225	0	48,961	0	665,186	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	3,368,901	0	968,516	0	4,337,417	0
55. U.S. Virgin Islands	VI	1,285	0	1,875	0	3,160	0
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	2,245	0	1,401	0	3,646	0
58. Aggregate Other Aliens	OT	6,987	0	6,149	0	13,136	0
59. Subtotal	XXX	280,035,588	79,423	33,821,614	0	313,936,625	125,337,828
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	439,803	0	591,011	0	1,030,814	0
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	280,475,391	79,423	34,412,625	0	314,967,439	125,337,828
96. Plus Reinsurance Assumed	XXX	0	0	119,293	0	119,293	0
97. Totals (All Business)	XXX	280,475,391	79,423	34,531,918	0	315,086,732	125,337,828
98. Less Reinsurance Ceded	XXX	182,448,581	0	12,564,396	0	195,012,977	0
99. Totals (All Business) less Reinsurance Ceded	XXX	98,026,810	79,423	21,967,522	0	120,073,755	125,337,828
DETAILS OF WRITE-INS							
58001. ZZ Other Alien	XXX	6,987	0	6,149	0	13,136	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	6,987	0	6,149	0	13,136	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:

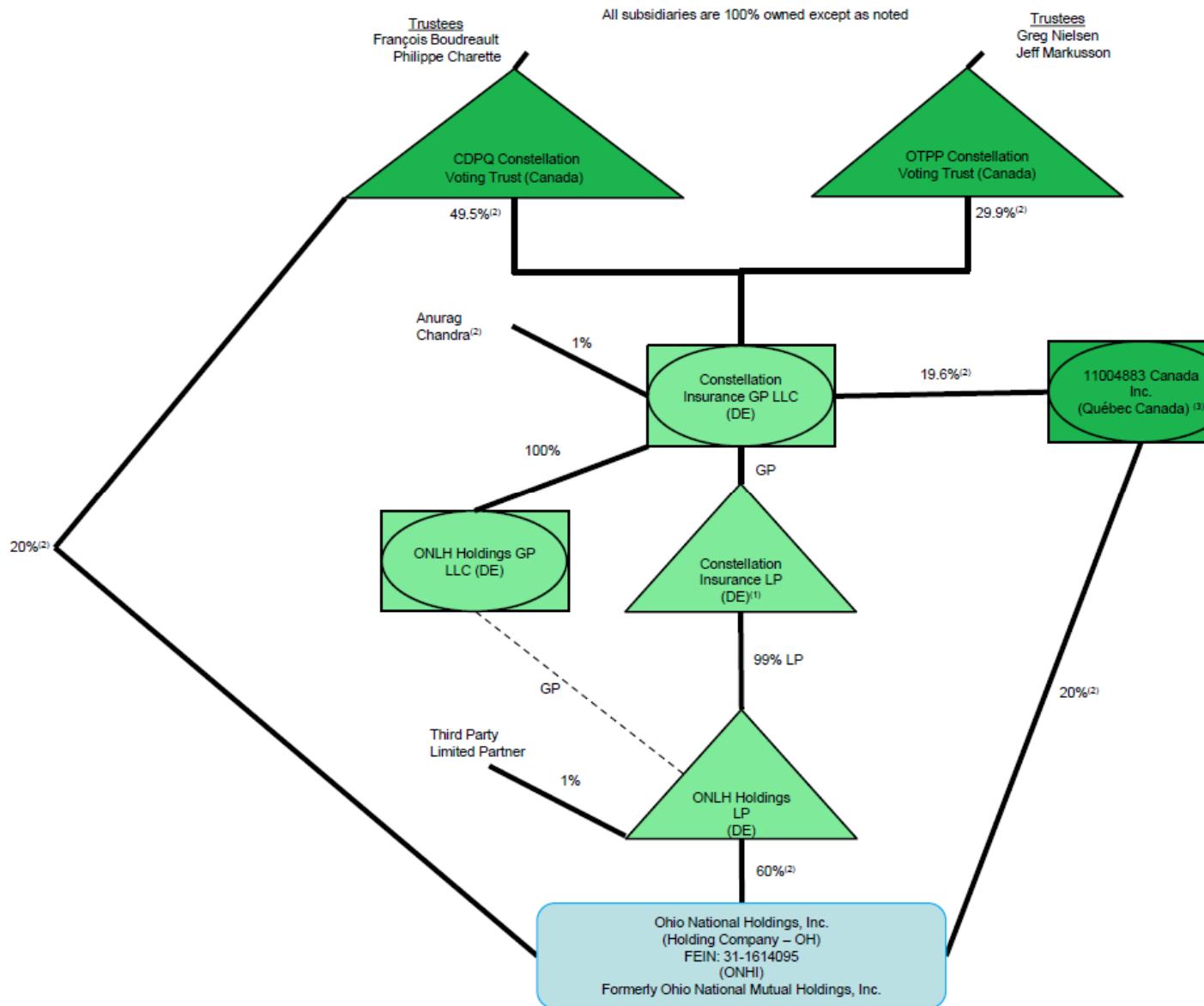
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 51 R - Registered - Non-domiciled RRGs..... 0

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**

Ohio National Organizational Chart



STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

## Ohio National Organizational Chart - continued

- 1 – 100% of the non-director voting shares and 60% of the director voting shares of ONHI are owned by ONLH Holdings LP, a Delaware Limited Partnership
- 2 – 7.89% owned by ON Netherlands Holdings B.V.
- 3 – 1 Share owned by ON Global Holdings, LLC
- 4 – 20,000 Share owned by ON Foreign Holdings, LLC.
- 5 – 1 Share owned by ON Foreign Holdings, LLC

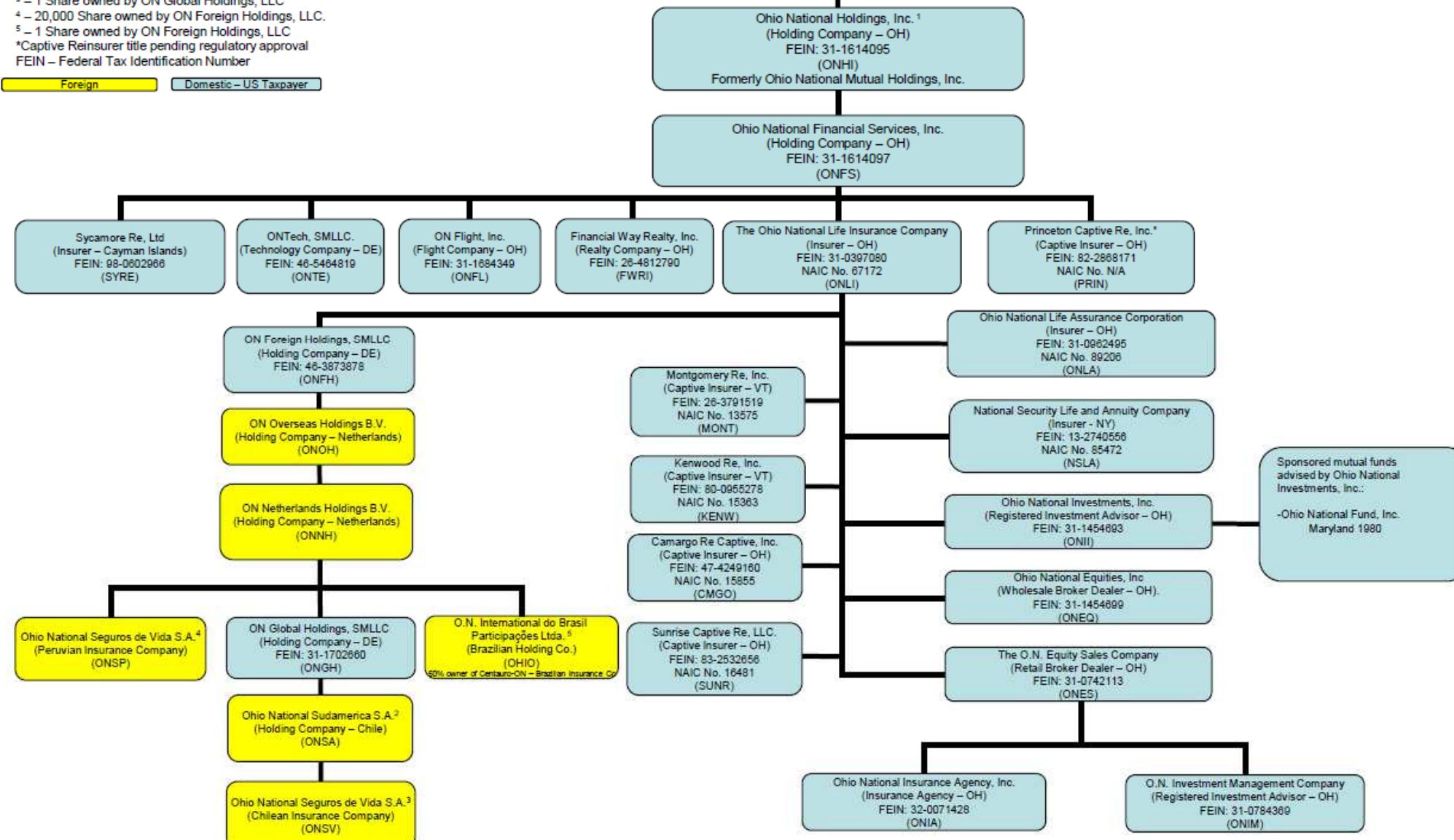
\*Captive Reinsurer title pending regulatory approval

FEIN – Federal Tax Identification Number

Foreign      Domestic – US Taxpayer

All subsidiaries are 100% owned except as noted

Continued Page 1



## STATEMENT AS OF SEPTEMBER 30, 2022 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- ciliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- centage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
..0704	Ohio National Holdings, Inc.	00000	31-1614095	0	0		Ohio National Holdings, Inc.	OH	UIP	ONL Holdings LP	Ownership, Board of Directors, Management	0.000		NO	0
..0704	Ohio National Holdings, Inc.	00000	31-1614097	0	0		Ohio National Financial Services, Inc.	OH	UIP	Ohio National Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
..0704	Ohio National Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	CYML	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National Holdings, Inc.	00000	31-1684349		0		ON Flight, Inc.	OH	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	YES	0
..0704	Ohio National 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 Holdings, Inc.	YES	0
..0704	Ohio National 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 Holdings, Inc.	YES	0
..0704	Ohio National 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 Holdings, Inc.	NO	0
..0704	Ohio National 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 Holdings, Inc.	NO	0

## STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- iliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- centage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
..0704	Ohio National Holdings, Inc. ....	00000	31-1614095	0	0		Ohio National Holdings, Inc. ....	OH	UIP	ONLH Holdings LP .....	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	31-1614095	0	0		Ohio National Holdings, Inc. ....	OH	UIP	11004883 Canada Inc. ....	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	31-1614095	0	0		Ohio National Holdings, Inc. ....	OH	UIP	Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust .....	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	86-3415002	0	0		ONLH Holdings LP .....	DE	UIP	Constellation Insurance LP .....	Ownership, Board of Directors, Management	99.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	86-3415002	0	0		ONLH Holdings LP .....	DE	UIP	Third Party Limited Partner .....	Ownership, Board of Directors, Management	1.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	86-3415002	0	0		ONLH Holdings GP, LLC .....	DE	UIP	Constellation Insurance GP, LLC .....	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	84-3482603	0	0		Constellation Insurance LP .....	DE	UIP	Constellation Insurance GP, LLC .....	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	84-3510530	0	0		Constellation Insurance GP, LLC .....	DE	UIP	Anurag Chandra (Member of Constellation Insurance GP, LLC) .....	Ownership, Board of Directors, Management	1.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	84-3510530	0	0		Constellation Insurance GP, LLC .....	DE	UIP	11004883 Canada Inc. ....	Ownership, Board of Directors, Management	19.600	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	84-3510530	0	0		Constellation Insurance GP, LLC .....	DE	UIP	Ontario Teachers' Pension Plan (OTPP) Constellation Voting Trust .....	Ownership, Board of Directors, Management	29.900	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	84-3510530	0	0		Constellation Insurance GP, LLC .....	DE	UIP	Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust .....	Ownership, Board of Directors, Management	49.500	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	84-3510530	0	0		Anurag Chandra (Member of Constellation Insurance GP, LLC) .....	-		Management .....	Management	0.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	84-3510530	0	0		11004883 Canada Inc. ....	CAN	UIP		Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	0	0			Ontario Teachers' Pension Plan (OTPP) Constellation Voting Trust .....	CAN	UIP	Greg Nielsen and Jeff Markusson .....	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	0	0			Greg Nielsen (Trustee of OTPP Voting Trust) .....	-		Management .....	Management	0.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	0	0			Jeff Markusson (Trustee of OTPP Voting Trust) .....	-		Management .....	Management	0.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	0	0			Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust .....	CAN	UIP	François Boudreault and Philippe Charette .....	Ownership, Board of Directors, Management	100.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	0	0			François Boudreault (Trustee of CDPQ Voting Trust) .....	-		Management .....	Management	0.000	Constellation Insurance GP, LLC .....	NO	.0
..0704	Ohio National Holdings, Inc. ....	00000	0	0			Philippe Charette (Trustee of CDPQ Voting Trust) .....	-		Management .....	Management	0.000	Constellation Insurance GP, LLC .....	NO	.0

13.1

NONE

Asterisk	Ex-101

STATEMENT AS OF SEPTEMBER 30, 2022 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

### AUGUST FILING

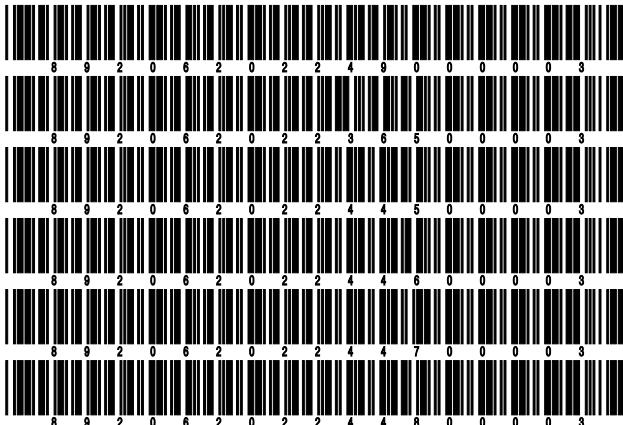
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .....	N/A
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### 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, 2022 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 .....	312,364	239,157	353,298
08.305. VUL Gain (Loss) .....	(63,991)	(10,913)	31,289
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	248,373	228,244	384,587

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Fines and Penalties .....	0	0	38,000
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	38,000

**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	421,427,454	398,099,956
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	52,827,500	81,780,000
2.2 Additional investment made after acquisition	0	4,448
3. Capitalized deferred interest and other	0	0
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	31,899,313	58,456,950
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)	442,355,641	421,427,454
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	442,355,641	421,427,454
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	442,355,641	421,427,454

**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	34,032,952	26,298,492
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	756,607	4,721,324
2.2 Additional investment made after acquisition	404,575	1,524,944
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	44,562	2,471
5. Unrealized valuation increase (decrease)	(915,784)	1,546,721
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	(5,525)	61,000
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)	34,328,437	34,032,952
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	34,328,437	34,032,952

**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	1,928,619,851	1,760,004,725
2. Cost of bonds and stocks acquired	227,132,748	577,577,928
3. Accrual of discount	688,783	566,738
4. Unrealized valuation increase (decrease)	(1,804,745)	1,270,122
5. Total gain (loss) on disposals	360,042	4,693,037
6. Deduct consideration for bonds and stocks disposed of	144,604,749	415,764,118
7. Deduct amortization of premium	1,372,937	2,039,313
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	755,644	168,144
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(65,691)	2,478,876
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	2,008,197,658	1,928,619,851
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,008,197,658	1,928,619,851

## STATEMENT AS OF SEPTEMBER 30, 2022 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) .....	963,787,797	24,840,611	19,560,029	(1,058,395)	932,904,270	963,787,797	968,009,984	903,988,883
2. NAIC 2 (a) .....	931,275,081	14,737,311	10,912,624	2,795,250	917,561,150	931,275,081	937,895,018	899,939,588
3. NAIC 3 (a) .....	58,139,141	0	.266,037	(1,533,305)	69,414,607	58,139,141	56,339,799	70,130,746
4. NAIC 4 (a) .....	12,172,052	0	.105,466	(479,807)	12,319,604	12,172,052	11,586,779	12,520,458
5. NAIC 5 (a) .....	2,633,731	0	.56,084	2,747	2,634,128	2,633,731	2,580,394	4,819,123
6. NAIC 6 (a) .....	1,903,941	0	.6,376	(108,359)	1,914,978	1,903,941	1,789,206	330,418
7. Total Bonds .....	1,969,911,743	39,577,922	30,906,616	(381,869)	1,936,748,737	1,969,911,743	1,978,201,180	1,891,729,216
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	15,000,000	0	0	0	14,000,000	15,000,000	15,000,000	13,000,000
9. NAIC 2 .....	1,759,200	0	0	(147,200)	1,862,400	1,759,200	1,612,000	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 .....	16,759,200	0	0	(147,200)	15,862,400	16,759,200	16,612,000	15,000,000
15. Total Bonds and Preferred Stock .....	1,986,670,943	39,577,922	30,906,616	(529,069)	1,952,611,137	1,986,670,943	1,994,813,180	1,906,729,216

(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)	4,401,411
2. Cost Paid/(Consideration Received) on additions	2,545,597
3. Unrealized Valuation increase/(decrease)	(4,080,906)
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	(530,872)
6. Considerations received/(paid) on terminations	1,445,707
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)	889,523
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	889,523

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

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

**NONE**

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

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

**SCHEDULE DB - VERIFICATION**

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

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	.....889,523
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).....	.....889,523
4. Part D, Section 1, Column 6 .....	.....889,523
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 .....	.....889,523
8. Part B, Section 1, Column 13 .....	.....0
9. Total (Line 7 plus Line 8).....	.....889,523
10. Part D, Section 1, Column 9 .....	.....889,523
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, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

## **SCHEDULE B - PART 2**

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

## **SCHEDULE B - PART 3**

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18	
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal			
2225506	BURLINGTON	MA		06/09/2011	08/22/2022	597,812	0	0	0	0	0	0	520,117	520,117	0	0	0	
4425737	ADDISON	TX		01/20/2015	09/07/2022	701,812	0	0	0	0	0	0	648,598	648,598	0	0	0	
4525711	ROY	UT		10/21/2014	07/18/2022	482,889	0	0	0	0	0	0	431,593	431,593	0	0	0	
4525744	SALT LAKE CITY	UT		03/26/2015	09/12/2022	1,138,511	0	0	0	0	0	0	1,051,701	1,051,701	0	0	0	
<b>0199999. Mortgages closed by repayment</b>							2,921,024	0	0	0	0	0	0	2,652,009	2,652,009	0	0	0
0125745	HOOVER	AL		03/26/2015		1,192,993	0	0	0	0	0	0	0	0	30,964	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,120,314	0	0	0	0	0	0	0	0	39,172	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,282,672	0	0	0	0	0	0	0	0	27,714	0	0	0
0325771	PHOENIX	AZ		06/30/2015		918,425	0	0	0	0	0	0	0	0	17,529	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,884,917	0	0	0	0	0	0	0	0	24,723	0	0	0
0325824	PHOENIX	AZ		04/26/2016		639,959	0	0	0	0	0	0	0	0	8,264	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,271,237	0	0	0	0	0	0	0	0	27,766	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,488,771	0	0	0	0	0	0	0	0	37,734	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,208,909	0	0	0	0	0	0	0	0	10,237	0	0	0
0325904	TUCSON	AZ		05/01/2017		458,137	0	0	0	0	0	0	0	0	8,830	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,201,986	0	0	0	0	0	0	0	0	13,398	0	0	0
0325941	PHOENIX	AZ		09/12/2017		991,630	0	0	0	0	0	0	0	0	11,054	0	0	0
0325942	PHOENIX	AZ		09/12/2017		553,772	0	0	0	0	0	0	0	0	6,173	0	0	0
0325957	TUCSON	AZ		11/14/2017		1,262,399	0	0	0	0	0	0	0	0	20,262	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,546,359	0	0	0	0	0	0	0	0	60,308	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,231,769	0	0	0	0	0	0	0	0	31,691	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		4,088,539	0	0	0	0	0	0	0	0	28,152	0	0	0
0326130	TEMPE	AZ		02/19/2020		765,865	0	0	0	0	0	0	0	0	11,242	0	0	0

## STATEMENT AS OF SEPTEMBER 30, 2022 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					
0326248	TUCSON	AZ		11/29/2021		1,195,409	0	0	0	0	0	0	0	0	14,073	0	0
0326274	SCOTTSDALE	AZ		03/08/2022		0	0	0	0	0	0	0	0	0	8,598	0	0
0326303	PLACENTIA	CA		07/13/2022		0	0	0	0	0	0	0	0	0	5,081	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,482,597	0	0	0	0	0	0	0	0	41,458	0	0
0426092	FAVETTEVILLE	AR		07/31/2019		1,360,446	0	0	0	0	0	0	0	0	20,669	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		1,983,872	0	0	0	0	0	0	0	0	24,987	0	0
0426099	ROGERS	AR		07/31/2019		1,174,145	0	0	0	0	0	0	0	0	17,931	0	0
0426100	SPRINGDALE	AR		07/31/2019		2,081,460	0	0	0	0	0	0	0	0	30,927	0	0
0525522	DANA POINT	CA		08/19/2011		531,614	0	0	0	0	0	0	0	0	25,358	0	0
0525849	DEL MAR	CA		08/30/2016		1,955,913	0	0	0	0	0	0	0	0	22,866	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,238,015	0	0	0	0	0	0	0	0	27,100	0	0
0525952	SAN YSIDRO	CA		10/24/2017		2,988,674	0	0	0	0	0	0	0	0	28,256	0	0
0526174	HAYWARD	CA		02/10/2021		4,919,507	0	0	0	0	0	0	0	0	25,945	0	0
0526244	MORENO VALLEY	CA		11/10/2021		2,600,000	0	0	0	0	0	0	0	0	41,666	0	0
0526292	MALIBU	CA		06/03/2022		0	0	0	0	0	0	0	0	0	28,433	0	0
0625761	GOLDEN	CO		05/22/2015		2,662,832	0	0	0	0	0	0	0	0	37,720	0	0
0625917	WESTMINSTER	CO		06/29/2017		921,258	0	0	0	0	0	0	0	0	9,466	0	0
0626026	FALCON	CO		09/11/2018		3,008,013	0	0	0	0	0	0	0	0	49,311	0	0
0826027	MIDDLETOWN	DE		09/11/2018		1,904,402	0	0	0	0	0	0	0	0	30,437	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		545,473	0	0	0	0	0	0	0	0	41,574	0	0
1025434	POMPANO BEACH	FL		02/17/2009		660,765	0	0	0	0	0	0	0	0	6,131	0	0
1025485	GROVELAND	FL		01/26/2011		1,251,163	0	0	0	0	0	0	0	0	36,698	0	0
1025503	JACKSONVILLE	FL		05/27/2011		607,844	0	0	0	0	0	0	0	0	30,747	0	0
1025515	KISSIMMEE	FL		07/07/2011		487,852	0	0	0	0	0	0	0	0	23,646	0	0
1025528	ORLANDO	FL		09/29/2011		415,290	0	0	0	0	0	0	0	0	25,945	0	0
1025575	TITUSVILLE	FL		09/26/2012		143,301	0	0	0	0	0	0	0	0	21,725	0	0
1025581	MARIANNA	FL		10/26/2012		772,595	0	0	0	0	0	0	0	0	29,044	0	0
1025647	OCEEE	FL		08/29/2013		745,551	0	0	0	0	0	0	0	0	24,354	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		417,734	0	0	0	0	0	0	0	0	49,220	0	0
1025691	ORLANDO	FL		07/23/2014		988,374	0	0	0	0	0	0	0	0	13,061	0	0
1025695	NICEVILLE	FL		08/08/2014		778,306	0	0	0	0	0	0	0	0	8,356	0	0
1025698	OCALA	FL		09/03/2014		1,094,571	0	0	0	0	0	0	0	0	28,622	0	0
1025703	NAPLES	FL		09/19/2014		940,624	0	0	0	0	0	0	0	0	25,627	0	0
1025740	DORAL	FL		02/26/2015		1,496,820	0	0	0	0	0	0	0	0	21,861	0	0
1025784	CLEARWATER	FL		08/18/2015		1,931,869	0	0	0	0	0	0	0	0	26,566	0	0
1025817	NAPLES	FL		02/19/2016		4,314,272	0	0	0	0	0	0	0	0	46,355	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		260,644	0	0	0	0	0	0	0	0	14,041	0	0
1025878	ORLANDO	FL		01/05/2017		3,496,009	0	0	0	0	0	0	0	0	61,617	0	0
1025885	SHALIMAR	FL		01/30/2017		3,192,265	0	0	0	0	0	0	0	0	41,130	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,671,779	0	0	0	0	0	0	0	0	31,291	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,576,196	0	0	0	0	0	0	0	0	44,192	0	0
1125905	SNELLVILLE	GA		05/01/2017		925,471	0	0	0	0	0	0	0	0	10,432	0	0
1126028	SAVANNAH	GA		09/27/2018		1,783,712	0	0	0	0	0	0	0	0	20,531	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,410,289	0	0	0	0	0	0	0	0	31,231	0	0
1126042	MACON	GA		12/14/2018		2,318,986	0	0	0	0	0	0	0	0	21,994	0	0
1126082	SAVANNAH	GA		06/20/2019		1,683,031	0	0	0	0	0	0	0	0	25,505	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,840,837	0	0	0	0	0	0	0	0	19,041	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,505,528	0	0	0	0	0	0	0	0	93,114	0	0
1126218	BRUNSWICK	GA		07/23/2021		1,929,503	0	0	0	0	0	0	0	0	12,661	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,879,118	0	0	0	0	0	0	0	0	21,268	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,138,090	0	0	0	0	0	0	0	0	17,746	0	0
1425459	GURNEE	IL		07/22/2010		374,401	0	0	0	0	0	0	0	0	20,506	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		658,488	0	0	0	0	0	0	0	0	21,948	0	0
1425632	CHICAGO	IL		06/20/2013		658,488	0	0	0	0	0	0	0	0	21,948	0	0
1425650	LAKE ZURICH	IL		09/06/2013		676,890	0	0	0	0	0	0	0	0	20,585	0	0
1425697	NORTHBROOK	IL		09/03/2014		895,741	0	0	0	0	0	0	0	0	12,959	0	0
1425704	CICERO	IL		09/25/2014		1,658,388	0	0	0	0	0	0	0	0	24,725	0	0
1425860	DEERFIELD	IL		09/29/2016		816,534	0	0	0	0	0	0	0	0	10,152	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,892,439	0	0	0	0	0	0	0	0	15,259	0	0
1425946	BARRINGTON	IL		09/27/2017		730,571	0	0	0	0	0	0	0	0	8,096	0	0

## STATEMENT AS OF SEPTEMBER 30, 2022 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						
1425953	HINSDALE	IL		10/30/2017		1,917,328	0	0	0	0	0	0	0	0	20,665	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,289,145	0	0	0	0	0	0	0	0	22,450	0	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		1,977,338	0	0	0	0	0	0	0	0	17,501	0	0	0
1426222	FAIRVIEW HEIGHTS	IL		08/03/2021		993,930	0	0	0	0	0	0	0	0	6,243	0	0	0
1525573	GRIFFITH	IN		09/11/2012		958,537	0	0	0	0	0	0	0	0	36,514	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,122,667	0	0	0	0	0	0	0	0	37,698	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		480,820	0	0	0	0	0	0	0	0	13,305	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		356,593	0	0	0	0	0	0	0	0	28,685	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,311,674	0	0	0	0	0	0	0	0	30,971	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		608,016	0	0	0	0	0	0	0	0	13,619	0	0	0
1526001	FISHERS	IN		06/15/2018		1,444,007	0	0	0	0	0	0	0	0	19,325	0	0	0
1526076	FISHERS	IN		05/28/2019		3,798,699	0	0	0	0	0	0	0	0	24,244	0	0	0
1526109	FISHERS	IN		09/30/2019		1,525,803	0	0	0	0	0	0	0	0	19,094	0	0	0
1526296	INDIANAPOLIS	IN		06/06/2022		0	0	0	0	0	0	0	0	0	15,124	0	0	0
1526298	NOBLESVILLE	IN		06/23/2022		0	0	0	0	0	0	0	0	0	4,121	0	0	0
1825646	LEXINGTON	KY		08/22/2013		762,274	0	0	0	0	0	0	0	0	37,078	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		691,867	0	0	0	0	0	0	0	0	33,258	0	0	0
1825708	LEXINGTON	KY		10/10/2014		1,201,769	0	0	0	0	0	0	0	0	102,363	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,386,102	0	0	0	0	0	0	0	0	19,161	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,284,864	0	0	0	0	0	0	0	0	42,195	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,267,352	0	0	0	0	0	0	0	0	37,316	0	0	0
1826193	BELLEVUE	KY		05/13/2021		716,928	0	0	0	0	0	0	0	0	6,724	0	0	0
1826210	BURLINGTON	KY		07/07/2021		1,186,250	0	0	0	0	0	0	0	0	10,610	0	0	0
1826213	LEXINGTON	KY		07/14/2021		1,339,348	0	0	0	0	0	0	0	0	8,241	0	0	0
2125621	ABERDEEN	MD		05/10/2013		379,754	0	0	0	0	0	0	0	0	15,657	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,399,441	0	0	0	0	0	0	0	0	20,043	0	0	0
2126003	ELKTON	MD		06/22/2018		1,914,373	0	0	0	0	0	0	0	0	23,351	0	0	0
2126046	CROFTON	MD		12/21/2018		1,362,512	0	0	0	0	0	0	0	0	12,801	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,142,429	0	0	0	0	0	0	0	0	35,805	0	0	0
2225506	BURLINGTON	MA		06/09/2011		597,812	0	0	0	0	0	0	0	0	19,697	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,221,772	0	0	0	0	0	0	0	0	29,266	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		891,361	0	0	0	0	0	0	0	0	9,067	0	0	0
2325674	CLARKSTON	MI		01/28/2014		627,613	0	0	0	0	0	0	0	0	18,791	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		534,618	0	0	0	0	0	0	0	0	23,635	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		976,184	0	0	0	0	0	0	0	0	22,521	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,444,265	0	0	0	0	0	0	0	0	19,368	0	0	0
2325870	YPSILANTE	MI		12/12/2016		834,816	0	0	0	0	0	0	0	0	15,272	0	0	0
2325888	NOVI	MI		02/10/2017		1,030,231	0	0	0	0	0	0	0	0	45,377	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,392,082	0	0	0	0	0	0	0	0	26,741	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		5,221,734	0	0	0	0	0	0	0	0	87,615	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		371,466	0	0	0	0	0	0	0	0	17,046	0	0	0
2425812	BUFFALO	MN		01/14/2016		1,824,658	0	0	0	0	0	0	0	0	23,776	0	0	0
2425962	ST. PAUL	MN		12/15/2017		820,366	0	0	0	0	0	0	0	0	30,457	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		908,272	0	0	0	0	0	0	0	0	6,582	0	0	0
2525738	RIDGELAND	MS		02/05/2015		498,905	0	0	0	0	0	0	0	0	21,829	0	0	0
2525867	MADISON	MS		11/21/2016		819,225	0	0	0	0	0	0	0	0	10,223	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,442,748	0	0	0	0	0	0	0	0	31,728	0	0	0
2626219	SAINT CHARLES	MO		07/23/2021		5,059,265	0	0	0	0	0	0	0	0	81,481	0	0	0
2826284	LAS VEGAS	NV		05/11/2022		0	0	0	0	0	0	0	0	0	80,469	0	0	0
3126236	BERNARDSVILLE	NJ		10/06/2021		995,835	0	0	0	0	0	0	0	0	12,806	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		782,395	0	0	0	0	0	0	0	0	23,176	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,682,106	0	0	0	0	0	0	0	0	27,828	0	0	0
3226008	PORTALES	NM		07/11/2018		1,120,875	0	0	0	0	0	0	0	0	17,381	0	0	0
3225115	MORAVIA	NY		12/22/2004		269,607	0	0	0	0	0	0	0	0	20,482	0	0	0
3225853	DUNKIRK	NY		09/15/2016		1,139,230	0	0	0	0	0	0	0	0	14,351	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		1,911,560	0	0	0	0	0	0	0	0	41,613	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2019		1,536,972	0	0	0	0	0	0	0	0	14,752	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		601,679	0	0	0	0	0	0	0	0	9,347	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		532,274	0	0	0	0	0	0	0	0	7,898	0	0	0
3326204	HUNTINGTON	NY		06/18/2021		2,089,725	0	0	0	0	0	0	0	0	18,723	0	0	0

## STATEMENT AS OF SEPTEMBER 30, 2022 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					
3326240	HAMBURG	NY		10/21/2021		5,797,859	0	0	0	0	0	0	0	37,282	0	0	0
3326252	HAUPPAUGE	NY		12/08/2021		1,500,000	0	0	0	0	0	0	0	10,244	0	0	0
3326261	FARMINGDALE	NY		12/21/2021		2,500,000	0	0	0	0	0	0	0	33,045	0	0	0
3326267	SCHUYLERVILLE	NY		01/27/2022		0	0	0	0	0	0	0	0	18,746	0	0	0
3326269	LONG ISLAND CITY	NY		02/17/2022		0	0	0	0	0	0	0	0	24,586	0	0	0
3326302	FARMINGDALE	NY		07/01/2022		0	0	0	0	0	0	0	0	7,735	0	0	0
3425457	CHARLOTTE	NC		07/13/2016		530,126	0	0	0	0	0	0	0	34,287	0	0	0
3425582	MONROE	NC		10/26/2012		967,393	0	0	0	0	0	0	0	36,701	0	0	0
3425753	GARNER	NC		05/01/2015		946,813	0	0	0	0	0	0	0	31,195	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,624,880	0	0	0	0	0	0	0	27,412	0	0	0
3425806	DURHAM	NC		12/18/2015		984,861	0	0	0	0	0	0	0	22,821	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,534,205	0	0	0	0	0	0	0	42,734	0	0	0
3425862	MADISON	NC		09/29/2016		510,874	0	0	0	0	0	0	0	4,928	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		896,585	0	0	0	0	0	0	0	11,922	0	0	0
3425911	WAXHAW	NC		06/07/2017		1,925,316	0	0	0	0	0	0	0	14,460	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		1,884,832	0	0	0	0	0	0	0	29,281	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		2,715,741	0	0	0	0	0	0	0	41,331	0	0	0
3426117	GREENSBORO	NC		11/20/2019		3,671,875	0	0	0	0	0	0	0	97,938	0	0	0
3426169	JACKSONVILLE	NC		12/23/2020		1,164,176	0	0	0	0	0	0	0	13,230	0	0	0
3426221	CHARLOTTE	NC		08/03/2021		1,739,379	0	0	0	0	0	0	0	10,923	0	0	0
3426257	MORGANTON	NC		12/16/2021		2,500,000	0	0	0	0	0	0	0	81,008	0	0	0
3625534	FOREST PARK	OH		10/27/2011		600,899	0	0	0	0	0	0	0	18,558	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		159,038	0	0	0	0	0	0	0	29,773	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,035,161	0	0	0	0	0	0	0	34,995	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,197,676	0	0	0	0	0	0	0	38,092	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		578,567	0	0	0	0	0	0	0	8,855	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		1,654,919	0	0	0	0	0	0	0	24,727	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,398,947	0	0	0	0	0	0	0	34,643	0	0	0
3625785	KETTERING	OH		08/26/2015		664,195	0	0	0	0	0	0	0	15,886	0	0	0
3625827	LORAIN	OH		04/29/2016		910,437	0	0	0	0	0	0	0	20,150	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,725,420	0	0	0	0	0	0	0	18,963	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		992,877	0	0	0	0	0	0	0	27,266	0	0	0
3625970	FAIRBORN	OH		12/21/2017		878,125	0	0	0	0	0	0	0	15,832	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		1,450,815	0	0	0	0	0	0	0	25,568	0	0	0
3625982	OTTAWA	OH		03/14/2018		739,775	0	0	0	0	0	0	0	14,468	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		811,107	0	0	0	0	0	0	0	13,424	0	0	0
3626030	GARFIELD HEIGHTS	OH		10/05/2018		1,400,938	0	0	0	0	0	0	0	22,403	0	0	0
3626057	CINCINNATI	OH		03/11/2019		991,232	0	0	0	0	0	0	0	11,209	0	0	0
3626065	MASON	OH		04/15/2019		2,580,749	0	0	0	0	0	0	0	298,973	0	0	0
3626072	BROOK PARK	OH		04/30/2019		1,836,710	0	0	0	0	0	0	0	27,907	0	0	0
3626074	STREETSBORO	OH		05/02/2019		2,981,680	0	0	0	0	0	0	0	32,450	0	0	0
3626206	CARROLLTON	OH		06/29/2021		2,173,874	0	0	0	0	0	0	0	39,131	0	0	0
3626216	CAMBRIDGE	OH		07/15/2021		1,466,265	0	0	0	0	0	0	0	26,011	0	0	0
3626220	CINCINNATI	OH		07/30/2021		4,736,716	0	0	0	0	0	0	0	32,618	0	0	0
3626264	CENTERVILLE	OH		12/23/2021		9,380,000	0	0	0	0	0	0	0	84,319	0	0	0
3626268	GROVE CITY	OH		01/31/2022		0	0	0	0	0	0	0	0	19,253	0	0	0
3626277	WASHINGTON TOWNSHIP	OH		03/30/2022		0	0	0	0	0	0	0	0	14,172	0	0	0
3626278	ANDERSON TOWNSHIP	OH		03/30/2022		0	0	0	0	0	0	0	0	26,480	0	0	0
3725532	TULSA	OK		10/20/2011		635,656	0	0	0	0	0	0	0	23,531	0	0	0
3725944	TULSA	OK		09/15/2017		933,793	0	0	0	0	0	0	0	36,956	0	0	0
3825553	PORTLAND	OR		05/07/2012		591,203	0	0	0	0	0	0	0	14,198	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		1,759,433	0	0	0	0	0	0	0	25,490	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		224,800	0	0	0	0	0	0	0	11,003	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		239,387	0	0	0	0	0	0	0	24,095	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		164,651	0	0	0	0	0	0	0	16,563	0	0	0
3926281	BRISTOL	PA		04/18/2022		0	0	0	0	0	0	0	0	105,190	0	0	0
4125536	FORT MILL	SC		10/31/2011		547,875	0	0	0	0	0	0	0	25,127	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,360,774	0	0	0	0	0	0	0	20,854	0	0	0
4125918	CONWAY	SC		06/28/2017		2,123,060	0	0	0	0	0	0	0	24,192	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,647,780	0	0	0	0	0	0	0	20,100	0	0	0

## STATEMENT AS OF SEPTEMBER 30, 2022 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					
4325727	LAKELAND	TN.		12/19/2014		955,747	0	0	0	0	0	0	0	0	25,450	0	0
4325756	FRANKLIN	TN.		.05/11/2015		424,499	0	0	0	0	0	0	0	0	58,108	0	0
4325959	COLLIERVILLE	TN.		11/20/2017		1,349,015	0	0	0	0	0	0	0	0	14,817	0	0
4326034	CHATTANOOGA	TN.		11/27/2018		1,042,008	0	0	0	0	0	0	0	0	10,005	0	0
4326055	CHATTANOOGA	TN.		.02/27/2019		2,251,860	0	0	0	0	0	0	0	0	14,782	0	0
4326063	CORDOVA	TN.		.03/29/2019		1,403,538	0	0	0	0	0	0	0	0	21,307	0	0
4425058	ABILENE	TX.		.02/27/2004		1,910,334	0	0	0	0	0	0	0	0	80,003	0	0
4425222	CONROE	TX.		.03/28/2006		951,440	0	0	0	0	0	0	0	0	19,704	0	0
4425228	TEMPLE	TX.		.04/06/2006		570,808	0	0	0	0	0	0	0	0	29,233	0	0
4425299	CONROE	TX.		.01/19/2007		392,983	0	0	0	0	0	0	0	0	7,114	0	0
4425369	SUGAR LAND	TX.		12/21/2007		614,693	0	0	0	0	0	0	0	0	17,619	0	0
4425393	TEMPLE	TX.		.05/12/2008		562,934	0	0	0	0	0	0	0	0	17,276	0	0
4425462	HOUSTON	TX.		.09/15/2010		427,447	0	0	0	0	0	0	0	0	25,845	0	0
4425554	PORTLAND	TX.		.05/14/2012		789,127	0	0	0	0	0	0	0	0	32,351	0	0
4425571	EL PASO	TX.		.08/28/2012		788,740	0	0	0	0	0	0	0	0	21,409	0	0
4425592	LYTLE	TX.		12/20/2012		150,871	0	0	0	0	0	0	0	0	34,964	0	0
4425665	LAREDO	TX.		.11/26/2013		456,080	0	0	0	0	0	0	0	0	36,448	0	0
4425685	SAN ANTONIO	TX.		.05/23/2014		902,209	0	0	0	0	0	0	0	0	24,940	0	0
4425715	EL PASO	TX.		.10/30/2014		807,732	0	0	0	0	0	0	0	0	16,624	0	0
4425724	FREDERICKSBURG	TX.		.12/16/2014		759,495	0	0	0	0	0	0	0	0	28,183	0	0
4425737	ADDISON	TX.		.01/20/2015		701,812	0	0	0	0	0	0	0	0	17,960	0	0
4425741	NORTH RICHLAND HILLS	TX.		.03/13/2015		1,693,043	0	0	0	0	0	0	0	0	23,339	0	0
4425774	RED OAK	TX.		.07/10/2015		1,129,561	0	0	0	0	0	0	0	0	10,192	0	0
4425852	DALLAS	TX.		.09/13/2016		2,397,038	0	0	0	0	0	0	0	0	30,360	0	0
4425879	SAN ANTONIO	TX.		.01/11/2017		1,759,872	0	0	0	0	0	0	0	0	20,910	0	0
4425891	EL PASO	TX.		.03/06/2017		565,363	0	0	0	0	0	0	0	0	11,196	0	0
4425894	ROCKWALL	TX.		.03/21/2017		1,246,807	0	0	0	0	0	0	0	0	12,514	0	0
4425903	VICTORIA	TX.		.04/27/2017		1,436,881	0	0	0	0	0	0	0	0	19,620	0	0
4425907	SAN ANTONIO	TX.		.05/12/2017		745,333	0	0	0	0	0	0	0	0	14,217	0	0
4425914	HORIZON CITY	TX.		.06/21/2017		1,809,219	0	0	0	0	0	0	0	0	26,546	0	0
4425928	EL PASO	TX.		.07/18/2017		4,551,409	0	0	0	0	0	0	0	0	82,755	0	0
4425945	PFLUGERVILLE	TX.		.09/20/2017		2,576,905	0	0	0	0	0	0	0	0	28,650	0	0
4425981	EL PASO	TX.		.03/09/2018		3,589,095	0	0	0	0	0	0	0	0	37,427	0	0
4425984	HOUSTON	TX.		.03/28/2018		876,275	0	0	0	0	0	0	0	0	9,397	0	0
4426060	MCALLEN	TX.		.03/26/2019		2,045,453	0	0	0	0	0	0	0	0	31,338	0	0
4426061	SWEETWATER	TX.		.03/27/2019		2,511,985	0	0	0	0	0	0	0	0	24,398	0	0
4426087	NEW BRAUNFELS	TX.		.07/15/2019		1,188,403	0	0	0	0	0	0	0	0	16,436	0	0
4426106	HOUSTON	TX.		.09/19/2019		1,577,963	0	0	0	0	0	0	0	0	19,086	0	0
4426110	FORT WORTH	TX.		.10/10/2019		3,308,681	0	0	0	0	0	0	0	0	50,176	0	0
4426194	VICTORIA	TX.		.05/14/2021		3,939,069	0	0	0	0	0	0	0	0	31,411	0	0
4426214	SAN ANTONIO	TX.		.07/15/2021		2,915,646	0	0	0	0	0	0	0	0	65,002	0	0
4426232	GRAND PRAIRIE	TX.		.09/17/2021		1,485,888	0	0	0	0	0	0	0	0	21,666	0	0
4426251	SAN ANGELO	TX.		.12/06/2021		2,000,000	0	0	0	0	0	0	0	0	17,833	0	0
4426262	EAGLE PASS	TX.		.12/22/2021		2,625,000	0	0	0	0	0	0	0	0	40,774	0	0
4426290	HOUSTON	TX.		.05/27/2022		0	0	0	0	0	0	0	0	0	10,366	0	0
4426301	EL PASO	TX.		.06/28/2022		0	0	0	0	0	0	0	0	0	3,748	0	0
4525637	SALT LAKE CITY	UT.		.06/27/2013		658,488	0	0	0	0	0	0	0	0	21,948	0	0
4525711	ROY	UT.		.10/21/2014		482,889	0	0	0	0	0	0	0	0	7,420	0	0
4525744	SALT LAKE CITY	UT.		.03/26/2015		1,138,511	0	0	0	0	0	0	0	0	29,244	0	0
4526025	SALT LAKE CITY	UT.		.09/04/2018		2,027,961	0	0	0	0	0	0	0	0	19,605	0	0
4526136	OREM	UT.		.03/30/2020		2,108,596	0	0	0	0	0	0	0	0	14,478	0	0
4720658	GLEN ALLEN	VA.		.03/13/2019		2,964,655	0	0	0	0	0	0	0	0	19,077	0	0
4725546	ROANOKE	VA.		.02/27/2012		1,011,781	0	0	0	0	0	0	0	0	25,293	0	0
4725634	VIRGINIA BEACH	VA.		.06/26/2013		280,388	0	0	0	0	0	0	0	0	43,984	0	0
4725706	WOODBRIDGE	VA.		.09/30/2014		774,683	0	0	0	0	0	0	0	0	66,308	0	0
4725720	MIDLOTHIAN	VA.		.12/03/2014		789,709	0	0	0	0	0	0	0	0	11,312	0	0
4725721	YORKTOWN	VA.		.12/10/2014		755,344	0	0	0	0	0	0	0	0	20,114	0	0
4725960	NORFOLK	VA.		.11/22/2017		2,590,505	0	0	0	0	0	0	0	0	28,684	0	0
4725983	VIRGINIA BEACH	VA.		.03/16/2018		1,744,730	0	0	0	0	0	0	0	0	30,682	0	0
4726029	FARMVILLE	VA.		.09/27/2018		5,625,307	0	0	0	0	0	0	0	0	55,006	0	0

## STATEMENT AS OF SEPTEMBER 30, 2022 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						
4726162	STERLING	VA		.11/12/2020		2,558,065	0	0	0	0	0	0	0	0	23,938	0	0	
4726180	WINCHESTER	VA		.03/25/2021		4,391,921	0	0	0	0	0	0	0	0	61,181	0	0	
4726196	PORTSMOUTH	VA		.05/19/2021		3,341,614	0	0	0	0	0	0	0	0	30,135	0	0	
4825759	RICHLAND	WA		.05/21/2015		3,308,340	0	0	0	0	0	0	0	0	44,424	0	0	
4825775	SILVERDALE	WA		.07/13/2015		2,310,601	0	0	0	0	0	0	0	0	31,925	0	0	
4825838	AUBURN	WA		.06/29/2016		1,375,350	0	0	0	0	0	0	0	0	11,834	0	0	
4825861	TACOMA	WA		.10/04/2016		671,147	0	0	0	0	0	0	0	0	14,143	0	0	
4825916	BELLINGHAM	WA		.06/28/2017		2,634,781	0	0	0	0	0	0	0	0	29,899	0	0	
4826050	BURIEN	WA		.02/15/2019		1,737,415	0	0	0	0	0	0	0	0	26,395	0	0	
4826230	SEATTLE	WA		.08/26/2021		3,378,622	0	0	0	0	0	0	0	0	21,946	0	0	
4925383	HEDGESVILLE	WV		.02/11/2008		345,240	0	0	0	0	0	0	0	0	112,310	0	0	
5025890	BURLINGTON	WI		.03/03/2017		540,129	0	0	0	0	0	0	0	0	15,926	0	0	
5026067	ARCADIA	WI		.04/17/2019		707,501	0	0	0	0	0	0	0	0	11,661	0	0	
5026068	CASHTON	WI		.04/17/2019		662,048	0	0	0	0	0	0	0	0	10,914	0	0	
0299999. Mortgages with partial repayments							413,756,114	0	0	0	0	0	0	0	7,538,578	0	0	0
0599999 - Totals							416,677,138	0	0	0	0	0	0	0	2,652,009	10,190,587	0	0

STATEMENT AS OF SEPTEMBER 30, 2022 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 Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Crescent Direct Lending Fund III Note Feeder LP	Wilmington	DE	Crescent Direct Lending Fund III GP LLC		01/29/2021		0	283,499	0	0	0.50
	Ironwood Capital Partners V Feeder LP	Wilmington	DE	Ironwood Capital Management V LLC		08/31/2021		6,607	19,493	0	0	0.30
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								6,607	302,992	0	0	XXX
	HarbourVest Partners Co-Investment Fund VI L.P.	Wilmington	DE	HarbourVest Partners, LLC		09/13/2022		750,000	0	0	0	0.00
1999999. Joint Venture Interests - Common Stock - Unaffiliated								750,000	0	0	0	XXX
4899999. Total - Unaffiliated								756,607	302,992	0	0	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								756,607	302,992	0	0	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, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
91282C-CB-5	US TREASURY NVB 1.625% 05/15/31		.08/17/2022	Wells Fargo Securities		1,086,094	1,200,000	5,034	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,086,094	1,200,000	5,034	XXX
60416T-IX-2	MINNESOTA ST HSG FIN AGY 5.163% 07/01/40		.09/14/2022	RBC Capital Markets		1,600,000	1,600,000	0	1.B FE
60416T-WY-0	MINNESOTA ST HSG FIN AGY 5.263% 07/01/45		.09/14/2022	RBC Capital Markets		1,750,000	1,750,000	0	1.B FE
83756C-YB-2	SOUTH DAKOTA HSG DEV AUTH MTGE 5.798% 05/01/38		.09/28/2022	Wells Fargo Securities		1,000,000	1,000,000	0	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,350,000	4,350,000	0	XXX
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 2.753% 07/21/30		.09/02/2022	Direct		.645,896	.645,896	0	1.A FE
10806*-AA-3	BRIDGE INVESTMENT GROUP 5.000% 07/12/32		.07/12/2022	Deutsche Bank Securities		7,000,000	7,000,000	0	1.G PL
17275R-AD-4	CISCO SYSTEMS INC 5.900% 02/15/39		.09/26/2022	Goldman Sachs & Co		3,183,060	3,000,000	21,142	1.D FE
186850-AF-9	Clifftower Corporation Senior Secured Notes 5.500% 07/19/26		.09/30/2022	MUFG Securitiites		3,000,000	3,000,000	0	1.C Z
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		.09/16/2022	Direct		1,133,994	1,133,994	0	2.B PL
225740-AA-7	CRESCENT DIRECT LENDING FD III NOTE 5.000% 01/29/31		.07/01/2022	Interest Capitalization		10,259	10,259	0	2.B PL
278865-AM-2	ECOLAB INC 5.500% 12/08/41		.09/26/2022	Mesirow Financial		4,585,950	4,500,000	75,625	1.G FE
361448-BK-8	GATX CAPITAL CORPORATION 4.900% 03/15/33		.08/08/2022	Citi Global Markets Inc.		1,980,980	2,000,000	0	2.B FE
369550-BQ-0	GENERAL DYNAMICS 2.850% 06/01/41		.09/26/2022	Amherst Securities		989,611	1,345,000	12,458	1.G FE
446150-AX-2	HUNTINGTON BANCSHARES INC 2.487% 08/15/36		.09/27/2022	J P Morgan & Co		1,066,485	1,500,000	4,560	2.A FE
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		.09/22/2022	Direct		234,893	234,893	0	2.A PL
48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		.08/02/2022	KKR & Co		4,000,000	4,000,000	0	2.B PL
49327V-2C-7	KEY BANK NA 4.900% 08/03/22		.08/03/2022	KeyBanc Capital Markets		1,995,000	2,000,000	0	2.A FE
744320-BK-7	PRUDENTIAL FINANCIAL INC 6.000% 09/01/52		.08/08/2022	Wells Fargo Securities		3,000,000	3,000,000	0	2.B FE
05523R-AE-7	BAE SYSTEMS PLC 144A 3.000% 09/15/50	D	.09/26/2022	Goldman Sachs & Co		1,315,700	2,000,000	2,167	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						34,141,828	35,370,042	115,952	XXX
2509999997. Total - Bonds - Part 3						39,577,922	40,920,042	120,986	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						39,577,922	40,920,042	120,986	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
640491-10-6	NEOGENE CORP		.09/08/2022	Conversion		1,022,470	29,345	0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						29,345	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						29,345	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						29,345	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						29,345	XXX	0	XXX
6009999999 - Totals						39,607,267	XXX	120,986	XXX

## STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value										
.361945-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41 GOVERNMENT NATIONAL MTG ASSOC GN AZ6147		.09/15/2022	Paydown		.31,185	.31,185	.31,760	.31,538	.0	(352)	.0	(352)	.0	.31,185	.0	.0	.0	.0	.628	.09/15/2041	1.A		
.36197J-ZL-2	3.940% 03/15/37		.09/01/2022	Paydown		.50,035	.50,035	.51,818	.51,061	.0	(1,026)	.0	(1,026)	.0	.50,035	.0	.0	.0	.0	.1,315	.03/15/2037	1.A		
.36230T-B2-7	GN 758157 4.550% 05/15/38 CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE		.09/01/2022	Paydown		.50,919	.50,919	.56,647	.55,055	.0	(4,136)	.0	(4,136)	.0	.50,919	.0	.0	.0	.0	.1,545	.05/15/2038	1.A		
.36235*-AB-7	BACKED CERT 4.730% 06/15/30		.09/15/2022	Paydown		.40,045	.40,045	.40,045	.40,045	.0	0	.0	0	.0	.40,045	.0	.0	.0	.0	.1,263	.06/15/2030	1.B		
.38373M-2F-6	GNMA 2008-60 IO 1.856% 04/16/50		.09/01/2022	Paydown		.0	.0	.739	.700	.0	(700)	.0	(700)	.0	.0	.0	.0	.0	.0	.131	.04/16/2050	1.A		
.38376G-2H-2	GNMA 2011-92 C 3.738% 04/16/52		.09/01/2022	Paydown		.10,811	.10,811	.10,605	.10,733	.0	.79	.0	.79	.0	.0	.10,811	.0	.0	.0	.0	.270	.04/16/2052	1.A	
.38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		.09/01/2022	Paydown		.53,473	.53,473	.56,481	.53,865	.0	(393)	.0	(393)	.0	.53,473	.0	.0	.0	.0	.1,422	.07/20/2040	1.A		
.38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41		.09/01/2022	Paydown		.63,175	.63,175	.70,558	.64,911	.0	(1,737)	.0	(1,737)	.0	.63,175	.0	.0	.0	.0	.1,626	.01/20/2041	1.A		
.38377J-LL-3	GNMA 2011-3 QP 4.000% 06/20/40		.09/01/2022	Paydown		.1,739	.1,739	.79,810	.72,262	.0	(523)	.0	(523)	.0	.0	.0	.0	.0	.0	.1,922	.06/20/2040	1.A		
.38377T-SC-6	GNMA 2011-30 BL 4.000% 06/20/40		.09/01/2022	Paydown		.103,248	.103,248	.110,217	.103,777	.0	(529)	.0	(529)	.0	.0	.103,248	.0	.0	.0	.0	.2,729	.06/20/2040	1.A	
.38378N-3J-0	GNMA 2014-67 DE 3.680% 11/16/46		.09/01/2022	Paydown		.28,831	.28,831	.28,637	.28,769	.0	.62	.0	.62	.0	.0	.28,831	.0	.0	.0	.0	.708	.11/16/2046	1.A	
.38378X-SU-6	GNMA 2014-150 C 3.400% 12/16/49		.09/01/2022	Paydown		.376,662	.376,662	.389,139	.377,215	.0	(553)	.0	(553)	.0	.0	.376,662	.0	.0	.0	.0	.8,594	.12/16/2049	1.A	
.38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37		.09/01/2022	Paydown		.54,850	.54,850	.56,118	.55,095	.0	(245)	.0	(245)	.0	.0	.54,850	.0	.0	.0	.0	.1,097	.03/16/2037	1.A	
.912810-EH-6	US TREAS BOND 7.250% 08/15/22		.08/15/2022	Redemption	100,0000	.1,000,000	.1,000,000	.1,042,017	.1,002,173	.0	(2,173)	.0	(2,173)	.0	.0	.1,000,000	.0	.0	.0	.0	.72,500	.08/15/2022	1.A	
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>																								
<b>0109999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>																								
.25477P-NF-8	01ST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		.09/01/2022	Redemption	100,0000	.8,079	.8,079	.8,079	.8,079	.0	0	.0	0	.0	.0	.8,079	.0	.0	.0	.0	.183	.06/15/2045	1.B FE	
.45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42		.09/01/2022	Redemption	100,0000	.17,849	.17,849	.17,849	.17,849	.0	0	.0	0	.0	.0	.17,849	.0	.0	.0	.0	.312	.12/01/2042	1.A FE	
.574300-JN-0	MARYLAND TRANS AUTHORITY BUILD AMERICA BONDS 5.164% 07/01/25		.07/01/2022	Redemption	100,0000	.95,000	.95,000	.95,000	.95,000	.0	0	.0	0	.0	.0	.95,000	.0	.0	.0	.0	.4,906	.07/01/2025	1.C FE	
.57563R-KE-8	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.800% 07/01/27		.07/01/2022	Redemption	100,0000	.20,000	.20,000	.20,000	.20,000	.0	0	.0	0	.0	.0	.20,000	.0	.0	.0	.0	.960	.07/01/2027	1.F FE	
.63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		.07/01/2022	Redemption	100,0000	.10,000	.10,000	.10,000	.10,000	.0	0	.0	0	.0	.0	.10,000	.0	.0	.0	.0	.246	.10/01/2037	2.B FE	
.64469D-IP-2	NEW HAMPSHIRE HOUSING 3.855% 07/01/30 SAN FRANCISCO CA BAY AREA 2012 SER B (RAPID TR DIS) 4.287% 07/01/42		.08/01/2022	Redemption	100,0000	.60,000	.60,000	.60,000	.60,000	.0	0	.0	0	.0	.0	.60,000	.0	.0	.0	.0	.2,506	.07/01/2030	1.B FE	
.797669-UQ-9	TAMPA-HILLSBOROUGH CNTY FL EXP 3.790% 07/01/25		.07/01/2022	Call	100,0000	.2,000,000	.2,000,000	.2,000,000	.2,000,000	.0	0	.0	0	.0	.0	.2,000,000	.0	.0	.0	.0	.85,740	.07/01/2042	1.C FE	
.875301-FH-1	TAMPA-HILLSBOROUGH CNTY FL EXP 3.840% 07/01/26		.07/01/2022	Call	100,0000	.1,000,000	.1,000,000	.1,000,000	.1,000,000	.0	0	.0	0	.0	.0	.1,000,000	.0	.0	.0	.0	.39,900	.07/01/2025	1.F FE	
.875301-FJ-7	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		.07/01/2022	Call	100,0000	.1,000,000	.1,000,000	.1,000,000	.1,000,000	.0	0	.0	0	.0	.0	.1,000,000	.0	.0	.0	.0	.40,427	.07/01/2026	1.F FE	
.88271H-FL-8	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		.09/01/2022	Paydown	100,0000	.15,000	.15,000	.15,000	.15,000	.0	0	.0	0	.0	.0	.15,000	.0	.0	.0	.0	.371	.09/01/2041	1.A FE	
.92812U-04-3	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		.09/01/2022	Redemption	100,0000	.52,721	.52,721	.52,721	.52,721	.0	0	.0	0	.0	.0	.52,721	.0	.0	.0	.0	.1,209	.10/25/2037	1.A FE	
.92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39		.09/25/2022			.37,574	.37,574	.37,574	.37,574	.0	0	.0	0	.0	.0	.37,574	.0	.0	.0	.0	.777	.11/25/2039	1.A FE	
<b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>																								
.313580-EU-5	FNMA REMIC 1992-162 D 7.000% 09/25/22		.09/01/2022	Paydown		.743	.743	.720	.739	.0	4	.0	4	.0	.0	.743	.0	.0	.0	.0	.34	.09/25/2022	1.A	
.3136A8-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		.09/01/2022	Paydown		.574,167	.574,167	.621,895	.576,524	.0	(1,138)	.0	(1,138)	.0	.0	.575,386	.0	(1,219)	.0	.0	.13,502	.02/25/2038	1.A	
.3136A8-VJ-6	FANNIE MAE 2013-1 VE 3.000% 02/25/33		.09/01/2022	Paydown		.101,025	.101,025	.103,677	.101,224	.0	(198)	.0	(198)	.0	.0	.101,025	.0	.0	.0	.0	.2,021	.02/25/2033	1.A	
.3136A8-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		.09/01/2022	Paydown		.203,568	.203,568	.202,288	.203,039	.0	529	.0	529	.0	.0	.203,568	.0	.0	.0	.0	.4,618	.07/25/2033	1.A	
.3136AJ-PY-6	FANNIE MAE 2014-19 VK 4.500% 04/25/34		.09/01/2022	Paydown		.219,611	.219,611	.236,357	.220,381	.0	(770)	.0	(770)	.0	.0	.219,611	.0	.0	.0	.0	.6,459	.04/25/2034	1.A	
.3137AR-IS-1	FHR 4073 HC 3.500% 03/15/35		.09/01/2022	Paydown		.229,645	.229,645	.248,447	.230,744	.0	(1,099)	.0	(1,099)	.0	.0	.229,645	.0	.0	.0	.0	.5,327	.03/15/2035	1.A	

## STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		09/01/2022	Paydown	154,282	154,282	163,057	154,859	0	(577)	0	(577)	0	0	154,282	0	0	0	0	4,567	11/15/2039	1.A
..33803H-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		09/05/2022	Redemption	100,0000		89,200	89,200	91,068	90,037	0	(56)	0	(56)	0	89,981	0	(781)	(781)	2,181	08/05/2030	1.B
0909999999. Subtotal - Bonds - U.S. Special Revenues					1,954,966	1,954,966	2,045,013	1,958,606	0	(1,641)	0	(1,641)	0	1,956,966	0	(2,000)	(2,000)	49,600	XXX	XXX		
..00003#-AB-9	A&E TELEVISION NETWORKS LLC 3.630% 08/22/22		08/22/2022	Maturity	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	72,600	08/22/2022	1.G	
..00182B-AA-6	AZ ROMULUS M1 LANDLORD LLC 3.497% 10/31/38		09/30/2022	Redemption	100,0000		23,969	23,969	23,969	23,969	0	0	0	0	23,969	0	0	0	0	559	10/31/2038	1.E
..00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		09/30/2022	Redemption	100,0000		24,321	24,321	24,321	24,321	0	0	0	0	24,321	0	0	0	0	585	03/31/2039	1.D
..00225#-AA-3	AMZN (GR M1) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		09/30/2022		14,593	14,593	14,593	14,593	0	0	0	0	0	14,593	0	0	0	0	399	09/30/2039	1.E	
..008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		09/01/2022	Paydown	7,276	7,276	6,960	7,219	0	3	0	3	0	7,222	0	54	54	158	07/25/2043	1.A		
..009098-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		09/10/2022	Redemption	100,0000		10,471	10,471	10,471	10,471	0	0	0	0	10,471	0	0	0	0	314	11/10/2039	1.E
..02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 645 4.494% 10/25/34		09/01/2022	Paydown	30,379	30,379	25,178	25,178	0	5,201	0	5,201	0	30,379	0	0	0	0	891	10/25/2034	1.A FM	
..03464T-AB-5	ANGEL OAK MORTGAGE TRUST 2022-3 A2 4.178% 01/25/67		09/01/2022	Paydown	50,191	50,191	49,120	50,191	0	0	1,071	0	1,071	0	50,191	0	0	0	0	748	01/25/2067	1.C FE
..038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		09/15/2022	Paydown	97,378	97,378	97,363	97,368	0	10	0	10	0	97,378	0	0	0	0	2,025	07/16/2040	1.F FE	
..038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		09/17/2022	Paydown	82,512	82,512	82,497	82,511	0	1	0	1	0	82,512	0	0	0	0	1,043	07/17/2046	1.F FE	
..038779-AB-0	ARBY'S FUNDING LLC 2020-1A A2 3.237% 07/30/50		07/30/2022	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	
..05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		09/15/2022	Redemption	100,0000		25,648	25,648	25,648	25,648	0	0	0	0	25,648	0	0	0	0	606	11/15/2032	1.F
..05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		09/02/2022	Paydown	35,885	35,885	35,885	35,884	0	0	0	0	0	35,884	0	0	0	0	701	10/04/2032	1.F FE	
..09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		09/15/2022	Paydown	9,306	9,306	9,306	9,305	0	0	0	0	0	9,306	0	0	0	0	284	12/16/2041	1.G FE	
..09261W-AN-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		07/17/2022	Paydown	16,346	16,346	16,346	16,346	0	0	0	0	0	16,346	0	0	0	0	310	07/21/2030	4.B FE	
..099738-AA-4	BORGER ENERGY ASSOCIATED LP 7.260% 12/31/22		07/11/2022	Call	102,6691	90,640	88,283	88,283	0	0	0	0	0	88,283	0	0	0	0	5,757	12/31/2022	4.B FE	
..110122-CW-6	BRISTOL-MYERS SQUIBB 3.250% 08/15/22		08/15/2022	Maturity	1,000,000	1,000,000	1,006,658	1,002,039	0	(2,039)	0	(2,039)	0	1,000,000	0	0	0	0	32,500	08/15/2022	1.F FE	
..11043X-AA-1	BRITISH AIR 1- AA PTT 144A 3.300% 12/15/32		09/15/2022	Redemption	15,254	15,254	15,949	15,823	0	(41)	0	(41)	0	15,781	0	(528)	(528)	378	12/15/2032	1.F FE		
..12327A-AA-6	BUSINESS JET SECURITIES, LLC 2022-1A A 4.455% 06/15/37		09/15/2022	Paydown	204,303	204,303	198,206	0	0	6,097	0	6,097	0	204,303	0	0	0	0	2,275	06/15/2037	1.G FE	
..12502Y-AP-8	COR INC MT100 PYMT RIGHTS MAST 2012-CA C 4.750% 07/11/22		07/11/2022	Maturity	23,810	23,810	23,810	23,810	0	0	0	0	0	23,810	0	0	0	0	660	07/11/2022	1.G FE	
..12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		09/15/2022	Paydown	1,875	1,875	1,874	1,874	0	1	0	1	0	1,875	0	0	0	0	43	02/15/2050	1.E FE	
..12510H-AQ-3	CAPITAL AUTOMOTIVE REIT 2022-1A A2 3.700% 03/15/52		09/15/2022	Paydown	12,500	12,500	12,498	0	0	2	0	2	0	12,500	0	0	0	0	190	03/15/2052	1.E FE	
..12565K-AF-4	CLF FUNDING LLC 2022-1A B1 3.120% 01/18/47		09/18/2022	Paydown	60,000	60,000	59,986	0	0	14	0	14	0	60,000	0	0	0	0	1,050	01/18/2047	2.B FE	
..12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A2 3.000% 04/25/43		09/01/2022	Paydown	6,662	6,662	6,772	6,661	0	(1)	0	(1)	0	6,660	0	2	2	2	130	04/25/2043	1.A	
..12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		09/01/2022	Paydown	20,264	20,271	16,828	18,481	0	50	0	50	0	18,531	0	1,732	1,732	773	02/25/2035	1.D FM		
..12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4CB1 6.500% 10/25/34		09/01/2022	Paydown	63,581	63,581	56,945	61,701	0	1,880	0	1,880	0	63,581	0	0	0	0	2,779	10/25/2034	1.FM	

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1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- 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								
..12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35	..	09/01/2022	Paydown .....		11,265	11,387	10,280	10,280	0	0	0	0	0	10,280	0	.985	.985	.409	03/25/2035 ..	1.D FM .....	
..12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35	..	09/01/2022	Paydown .....		15,514	31,816	25,601	26,685	0	108	0	108	0	26,793	0	..(11,279)	..(11,279)	..1,193	..11/25/2035 ..	3.B FM .....	
..12669A-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35	..	09/01/2022	Paydown .....		1,287	1,065	.929	.997	0	.1	0	.1	0	998	0	.289	.289	.54	..10/25/2035 ..	5.B FM .....	
..12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35	..	09/01/2022	Paydown .....		2,559	2,217	1,509	1,955	0	.33	448	..(415)	0	1,540	0	1,019	1,019	.103	..06/25/2035 ..	1.D FM .....	
..16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49	..	09/01/2022	Paydown .....		14,244	14,244	14,404	14,261	0	..(7)	0	..(7)	0	14,254	0	..(10)	..(10)	.311	..07/25/2049 ..	1.A .....	
..16164A-AC-9	Chase Mortgage Finance Corpora 2016-2 M2 3.750% 02/25/44	..	09/01/2022	Paydown .....		46,640	46,640	47,844	46,774	0	..(24)	0	..(24)	0	46,750	0	..(111)	..(111)	.1,340	..02/25/2044 ..	1.A .....	
..16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/25/35	..	08/01/2022	Paydown .....		0	.852	.716	.836	0	0	0	0	0	837	0	..(837)	..(837)	.31	..02/25/2035 ..	4.B FM .....	
..172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35	..	09/01/2022	Paydown .....		52,041	52,041	49,686	49,686	0	0	0	0	0	49,686	0	.2,355	.2,355	.2,177	..09/25/2035 ..	1.D FM .....	
..172973-5F-2	CITICORP MORTGAGE SECURITIES 2006-1 2A1 5.000% 11/25/22	..	08/01/2022	Paydown .....		5,456	5,456	5,351	5,456	0	0	0	0	0	5,456	0	0	0	.0	..11/25/2022 ..	1.A FM .....	
..17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37	..	09/01/2022	Paydown .....		.773	.773	.769	.769	0	0	0	0	0	.769	0	.4	.4	.31	..09/25/2037 ..	1.A FM .....	
..17321L-AA-7	CITIGROUP MRTG LOAN TRUST INC 2013-J1 A1 3.482% 10/25/43	..	09/01/2022	Paydown .....		22,915	22,915	22,447	22,819	0	.7	0	.7	0	22,826	0	.89	.89	.550	..10/25/2043 ..	1.A .....	
..17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44	..	09/01/2022	Paydown .....		8,042	8,042	8,074	8,034	0	0	0	0	0	8,034	0	.8	.8	.188	..06/25/2044 ..	1.A .....	
..17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53	..	09/01/2022	Paydown .....		9,147	9,147	9,352	9,208	0	..(3)	0	..(3)	0	9,205	0	..(58)	..(58)	.275	..01/25/2053 ..	1.A .....	
..19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47	..	07/25/2022	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	..	09/25/2022	Paydown .....		12,866	12,866	12,862	12,864	0	2	0	2	0	12,866	0	0	0	.0	.234	..10/25/2040 ..	1.A FE .....
..225410-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33	..	09/01/2022	Paydown .....		7,236	7,236	7,141	7,190	0	.1	0	.1	0	7,191	0	.46	.46	.268	..10/25/2033 ..	1.A FM .....	
..225458-AY-4	CRESCENT DIRECT LENDING FD 111 NOTE 5.000% 05/25/35	..	09/01/2022	Paydown Redemption 100,0000		17,705	17,705	17,402	17,402	0	0	0	0	0	17,402	0	.303	.303	.705	..02/25/2035 ..	1.A FM .....	
..225740-AA-7	BGS BNSF CTL - Series 2015-1 PT 4.070% 01/29/31	..	09/16/2022	Redemption 100,0000		63,636	63,636	63,636	36,727	0	0	0	0	0	63,636	0	0	0	.0	.892	..01/29/2031 ..	2.B PL .....
..22970*-AA-8	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34	..	09/15/2022	Redemption 100,0000		44,549	44,549	44,549	44,549	0	0	0	0	0	44,549	0	0	0	.0	.1,209	..05/15/2034 ..	1.D PL .....
..22970*-AB-6	05/15/34	..	09/15/2022	Redemption 100,0000		21,659	21,659	21,808	21,801	0	..(7)	0	..(7)	0	21,794	0	..(135)	..(135)	.462	..05/15/2034 ..	1.G .....	
..24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27 ..	..	07/30/2022	Redemption 100,0000		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 ..	..	07/30/2022	Redemption 100,0000		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 .....
..252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32	..	09/20/2022	Paydown .....		28,460	28,460	28,453	28,455	0	.5	0	.5	0	28,460	0	0	0	.0	.761	..02/20/2032 ..	2.B FE .....
..252724-AB-5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.190% 01/21/31	..	09/20/2022	Paydown .....		36,924	36,924	36,921	36,921	0	.2	0	.2	0	36,924	0	0	0	.0	.1,031	..01/21/2031 ..	1.F FE .....
..25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49	..	07/25/2022	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 .....
..26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.23% 01/20/51	..	07/20/2022	Paydown .....		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	.0	.91	..01/20/2051 ..	2.C FE .....
..278058-AM-4	EATON CORP DEBENTURES 8.100% 08/15/22 ..	..	08/15/2022	Maturity .....		75,000	75,000	94,793	76,078	0	..(1,078)	0	..(1,078)	0	75,000	0	0	0	.0	.6,075	..08/15/2022 ..	2.A FE .....

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recogn- ized	13 Current Year's Temporar- y Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value							
.28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30	.....	09/25/2022	Paydown .....		40,595	40,595	40,583	40,591	0	4	0	4	0	40,595	0	0	0	.800	03/25/2030	1.F FE
.29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43	.....	09/01/2022	Paydown .....		4,744	4,744	4,772	4,743	0	1	0	1	0	4,744	0	0	0	.82	03/25/2043	1.A .....
.29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43	.....	09/01/2022	Paydown .....	100.0000	9,416	9,416	9,275	9,358	0	.58	0	.58	0	9,416	0	0	0	.178	06/25/2043	1.A .....
.30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38	.....	09/30/2022	.....		21,100	21,100	21,100	21,100	0	0	0	0	0	21,100	0	0	0	.958	03/31/2038	2.B FE
.3140FX-ED-0	FNMA BFO131 3.500% 08/01/56	.....	09/01/2022	Paydown .....		37,784	37,784	38,835	38,807	0	(1,023)	0	(1,023)	0	37,784	0	0	0	.886	08/01/2056	1.A .....
.33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45	.....	09/01/2022	Paydown .....		6,547	6,547	6,673	6,568	0	0	0	0	0	6,568	0	(22)	(22)	.142	03/25/2045	1.A .....
.33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50	.....	09/01/2022	Paydown .....	100.0000	8,820	8,820	9,068	8,902	0	(82)	0	(82)	0	8,820	0	0	0	.175	08/25/2050	1.A .....
.33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38	.....	09/30/2022	Redemption .....	100.0000	96,000	96,000	96,000	96,000	0	0	0	0	0	96,000	0	0	0	.3,960	03/31/2038	2.B FE
.341078-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38	.....	08/15/2022	Redemption .....	100.0000	167,581	167,581	167,581	167,581	0	0	0	0	0	167,581	0	0	0	.5,301	08/15/2038	2.B PL
.35040U-AA-9	Foundation Finance Trust 2017-1A A 3.300% 07/15/33	.....	09/15/2022	Paydown .....		20,914	20,914	20,911	20,914	0	0	0	0	0	20,914	0	0	0	.440	07/15/2033	1.A FE
.36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29	.....	09/01/2022	Paydown .....		6,564	6,779	5,770	6,137	195	.44	0	239	0	6,376	0	188	188	.284	04/25/2029	6. FM .....
.37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40	.....	09/17/2022	Redemption .....	100.0000	28,734	28,734	28,724	28,725	0	.10	0	.10	0	28,734	0	0	0	.431	11/19/2040	1.F FE
.39121J-AE-0	GREAT RIVER ENERGY 144A 6.254% 07/01/38	.....	07/01/2022	Redemption .....	100.0000	64,944	64,944	58,820	61,902	0	.211	0	.211	0	62,112	0	2,831	2,831	.4,062	07/01/2038	1.G FE
.411707-AK-8	CKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51	.....	09/20/2022	Paydown .....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	.269	06/20/2051	2.B FE
.42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40	.....	09/20/2022	Paydown .....		56,750	56,750	56,711	56,723	0	.27	0	.27	0	56,750	0	0	0	.2,264	09/21/2040	1.A FE
.42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41	.....	09/20/2022	Paydown .....		89,839	89,839	89,833	89,833	0	0	0	0	0	89,834	0	6	6	.4,539	09/20/2041	1.A FE
.44040J-AA-6	HORIZON AIRCRAFT FINANCE I LTD 2019-2 A 3.425% 11/15/39	.....	09/15/2022	Paydown .....		23,007	23,007	23,007	23,007	0	1	0	1	0	23,007	0	0	0	.553	11/15/2039	2.A FE
.45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.921% 08/25/34	.....	09/01/2022	Paydown .....		36	36	.35	.36	0	0	0	0	0	.36	0	0	0	.1	08/25/2034	1.A FM
.45660N-OF-5	INSTAR LEASING III LLC 2021-1A A 2.300% 07/01/34	.....	07/01/2022	Paydown .....		59	59	.58	.58	0	0	0	0	0	.58	0	0	0	.2	06/25/2033	1.A FM
.45783N-AA-5	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51	.....	09/15/2022	Paydown .....		11,691	11,691	11,685	11,686	0	.5	0	.5	0	11,691	0	0	0	.180	02/15/2054	1.F FE
.46592E-AC-0	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 06/25/51	.....	09/01/2022	Paydown .....		13,797	13,797	14,357	14,287	0	(490)	0	(490)	0	13,797	0	0	0	.234	06/25/2051	1.A .....
.46616M-AA-8	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.775% 12/15/48	.....	09/15/2022	Paydown .....		14,353	14,353	14,264	14,306	0	.47	0	.47	0	14,353	0	0	0	.358	12/15/2048	1.A FE
.46641C-AA-9	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 01/25/44	.....	09/01/2022	Paydown .....		1,976	1,976	2,025	1,976	0	0	0	0	0	1,976	0	0	0	.49	01/25/2044	1.A .....
.46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49	.....	09/01/2022	Paydown .....		2,629	2,629	2,670	2,633	0	(2)	0	(2)	0	2,631	0	(2)	(2)	.56	12/25/2049	1.A .....
.46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44	.....	09/15/2022	Paydown .....		48,558	48,558	48,558	48,556	0	1	0	1	0	48,558	0	0	0	.1,296	04/15/2044	2.A FE
.46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50	.....	09/01/2022	Redemption .....	100.0000	53,565	53,565	55,042	53,805	0	(240)	0	(240)	0	53,565	0	0	0	.1,155	05/25/2050	1.A .....
.466718-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41	.....	09/15/2022	Redemption .....	100.0000	129	129	129	129	0	0	0	0	0	129	0	0	0	.3	01/15/2041	2.B .....
.46673*-AA-7	JRD HOLDINGS SECURED TRUST 2021-2 3.214% 12/15/41	.....	09/15/2022	Redemption .....		19,050	19,050	19,050	19,050	0	0	0	0	0	19,050	0	0	0	.408	12/15/2041	2.B Z

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## SCHEDULE D - PART 4

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

1 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								
..47715*-AA-5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23	Redemption	100,0000				132,131	132,131	132,131	0	0	0	0	0	132,131	0	0	0	5,840	03/05/2023	1.E FE	
..50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42	Paydown			16,318		16,318	16,002	16,135	0	183	0	183	0	16,318	0	0	0	0	474	01/15/2042	3.A FE
..543190-AA-0	LONGTRAIN LEASING III LLC 2015-1A A1 2.980% 01/15/45	Paydown			4,000		4,000	3,899	3,966	0	34	0	34	0	4,000	0	0	0	0	84	01/15/2045	1.F FE
..553896-AC-5	MVW OWNER TRUST 2017-1A C 2.990% 12/20/34	Paydown			16,880		16,875	16,877	0	2	0	2	0	16,880	0	0	0	0	336	12/20/2034	2.B FE	
..56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25	Redemption	100,0000		37,550		37,550	37,550	37,550	0	0	0	0	0	37,550	0	0	0	0	1,712	09/30/2025	3.A PL
..590486-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29	Redemption	100,0000		117,648		117,648	117,648	117,648	0	0	0	0	0	117,648	0	0	0	0	5,588	07/15/2029	1.G PL
..59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38	Paydown			30,705		30,705	29,093	30,612	0	93	0	93	0	30,705	0	0	0	0	994	07/15/2038	1.G FE
..59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57	Paydown			292,750		292,750	293,701	292,331	0	419	0	419	0	292,750	0	0	0	0	6,058	04/25/2057	1.A
..629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49	Paydown			2,500		2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	56	12/28/2049	1.F FE
..64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52	Paydown			5,000		5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	98	01/30/2052	2.C FE
..64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57	Paydown			65,554		65,554	66,577	65,761	0	(207)	0	(207)	0	65,554	0	0	0	0	2,005	12/25/2057	1.A
..654740-G*-4	NISSAN MOTOR ACCEPTANCE SENIOR NOTE SERIES A 2.670% 09/16/22	Maturity			2,000,000		2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	53,400	09/16/2022	2.C
..68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38	Paydown			34,484		34,484	34,479	34,480	0	4	0	4	0	34,484	0	0	0	0	770	04/09/2038	1.F FE
..69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27	Paydown			131,600		131,600	131,600	131,600	0	0	0	0	0	131,600	0	0	0	0	3,852	02/15/2027	1.F FE
..72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49	Paydown			5,000		5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	0	145	12/05/2049	2.C FE
..72703P-AC-3	PLANET FITNESS MASTER ISSUER 2022-1A A211 4.008% 12/05/51	Paydown			7,500		7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	171	12/05/2051	2.C FE	
..73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRU 2005-D A5 6.465% 01/25/36	Paydown			53,453		53,453	50,467	52,527	0	217	0	217	0	52,744	0	709	709	1,345	01/25/2036	1.A FM	
..74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33	Paydown			6,800		6,800	6,501	6,661	0	5	0	5	0	6,666	0	134	134	227	10/25/2033	1.A FM	
..74251V-AB-2	PRINCIPAL FINANCIAL GROUP 3.300% 09/15/22 RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14	Maturity			1,000,000		1,000,000	996,360	999,704	0	296	0	296	0	1,000,000	0	0	0	0	33,000	09/15/2022	1.G FE
..76112B-EN-6	REYES HOLDINGS LLC SERIES 2012A 5.130% 07/31/22	Paydown			50,348		50,348	50,348	50,155	0	(3)	0	(3)	0	50,151	0	197	197	1,908	09/25/2034	1.A FM	
..76169H-AG-8	SMB PRIVATE EDUCATION LOAN TRU 2016-B A2A 2.430% 02/17/32	Redemption	100,0000		400,000		400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	0	20,520	07/31/2022	1.G PL
..78449G-AB-5	SANTANDER DRIVE AUTO REC 2018-3 D 4.070% 08/15/24	Paydown			52,141		52,141	52,139	52,139	0	2	0	2	0	52,141	0	0	0	0	846	02/17/2032	1.A FE
..80285G-AG-7	SANTANDER DRIVE AUTO REC 2018-5 D 4.190% 12/16/24	Paydown			2,058,290		2,058,290	2,057,788	2,058,036	0	255	0	255	0	2,058,290	0	0	0	0	58,588	08/15/2024	1.A FE
..80286A-AG-9	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.202% 12/25/33	Paydown			363,404		363,404	363,332	363,361	0	43	0	43	0	363,404	0	0	0	0	10,110	12/16/2024	1.A FE
..805564-PA-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43	Paydown			20,713		20,713	20,713	0	0	0	0	0	20,713	0	0	0	0	597	12/25/2033	1.A FM	
..81745A-AB-3	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49	Paydown			9,958		9,958	10,131	10,121	0	(163)	0	(163)	0	9,958	0	0	0	0	199	05/25/2043	1.A
..817743-AA-5	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44	Paydown			7,500		7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	218	10/25/2049	2.C FE	
..81783R-AA-1					66,160		66,160	66,160	66,160	0	0	0	0	0	66,160	0	0	0	0	1,975	01/25/2044	1.F FE

## STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value			16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol
															11	12	13	14	15					
.822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		09/01/2022	Paydown .....			2,085	2,085	2,039	2,076	0	9	0	9	0	0	2,085	0	0	0	0	52	07/25/2043	1.A .....
.826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		09/20/2022	Paydown .....			45,286	45,286	45,274	45,277	0	9	0	9	0	0	45,286	0	0	0	0	.697	07/20/2037	1.F FE .....
.826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		09/20/2022	Paydown .....			45,286	45,286	45,280	45,281	0	5	0	5	0	0	45,286	0	0	0	0	1,054	07/20/2037	2.B FE .....
.83438L-AA-9	SOLLR AIRCRAFT 2021-1 LIMITED 2021-1 A 2.636% 10/15/46		09/15/2022	Paydown .....			34,353	34,353	34,352	34,352	0	1	0	1	0	0	34,353	0	0	0	0	.604	10/15/2046	1.E FE .....
.83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50		09/20/2022	Paydown .....			5,000	5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	0	.128	01/20/2050	2.B FE .....
.852891-AC-4	STANCOH FINANCIAL GROUP 5.000% 08/15/22 STRUCTURED RECEIVABLES FINANCE 2010-B B		08/15/2022	Maturity .....			1,000,000	1,000,000	1,001,870	1,000,142	0	(142)	0	(142)	0	0	1,000,000	0	0	0	0	.50,000	08/15/2022	2.A FE .....
.86365L-AB-7	7.970% 08/15/36		09/15/2022	Paydown .....	31,867		31,867	32,883	32,192	0	(325)	0	(325)	0	0	31,867	0	0	0	0	1,729	08/15/2036	1.B FE .....	
.88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		08/01/2022	Redemption 100,0000			178,762	178,762	187,689	182,129	0	(205)	0	(205)	0	0	181,924	0	(3,162)	(3,162)	16,982	02/01/2030	2.C FE .....	
.880310-AA-8	TENASKA VIRGINIA PARTNERS 144A 6.119% 03/30/24		09/30/2022	Redemption 100,0000			109,096	109,096	109,096	109,096	0	0	0	0	0	109,096	0	0	0	0	.5,007	03/30/2024	2.B FE .....	
.88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		09/01/2022	Paydown .....	37,437		37,437	37,431	37,423	0	14	0	14	0	0	37,437	0	0	0	0	.683	08/21/2045	1.F FE .....	
.88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		09/20/2022	Paydown .....	40,000		40,000	39,986	39,986	0	14	0	14	0	0	40,000	0	0	0	0	.752	04/20/2046	2.B FE .....	
.88642M-AE-0	TIDEWATER AUTO RECEIVABLES TR 2018-AA D 4.300% 11/15/24		09/15/2022	Paydown .....	473,606		473,606	473,515	473,555	0	.51	0	.51	0	0	473,606	0	0	0	0	13,530	11/15/2024	1.A FE .....	
.89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		09/16/2022	Paydown .....	29,887		29,887	29,887	29,887	0	0	0	0	0	0	29,887	0	0	0	0	1,067	10/16/2040	1.F FE .....	
.90263B-HE-1	UFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30		09/01/2022	Paydown .....	50,578		50,720	47,423	47,423	0	0	0	0	0	0	47,423	0	3,155	3,155	2,623	04/15/2030	1.D FM .....		
.909320-AA-4	UNITED AIR 2014-2 A PTT 3.750% 09/03/26 VCP RRL ABS I LTD 2021-1A B 2.848% 10/20/31		09/03/2022	Redemption 100,0000	191,994		191,994	192,302	192,134	0	(12)	0	(12)	0	0	192,122	0	(128)	(128)	7,200	09/03/2026	2.A FE .....		
.92243R-AC-8	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 2.730% 08/21/45		07/20/2022	Paydown .....	139,648		139,648	139,648	139,648	0	0	0	0	0	0	139,648	0	0	0	0	.3,756	10/20/2031	2.B FE .....	
.92257N-AA-4	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		09/01/2022	Paydown .....	65,957		65,957	65,951	65,880	0	.78	0	.78	0	0	65,957	0	0	0	0	.1,369	07/25/2049	1.A FE .....	
.928388-AA-1	WIRG 2020-1 A 5.071% 07/15/28		09/30/2022	Redemption 100,0000	18,759		18,759	18,759	18,759	0	0	0	0	0	0	18,759	0	0	0	0	.362	10/14/2049	1.F Z .....	
.929424-AA-3	WIRE 2020-1 A 3.597% 09/15/44		09/29/2022	Paydown .....	878,828		878,828	878,826	878,787	0	.41	0	.41	0	0	878,828	0	0	0	0	.31,402	07/15/2028	1.F PL .....	
.94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		09/15/2022	Paydown .....	22,633		22,633	22,632	22,632	0	1	0	1	0	0	22,633	0	0	0	0	.564	09/15/2044	2.A FE .....	
.94978#-JF-5	ZC AVIATION 2014 CLASS A-1 3.620% 09/20/24		09/20/2022	Redemption 100,0000	69,939		69,939	69,939	69,939	0	0	0	0	0	0	69,939	0	0	0	0	.1,688	09/20/2024	3.A PL .....	
.94978#-JH-1	ZC AVIATION 2014 CLASS A-1 3.620% 09/16/24		09/16/2022	Redemption 100,0000	70,437		70,437	70,437	70,437	0	0	0	0	0	0	70,437	0	0	0	0	.1,700	09/16/2024	3.A PL .....	
.95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 4.400% 09/25/49		09/01/2022	Paydown .....	91,779		91,779	94,124	92,255	0	(476)	0	(476)	0	0	91,779	0	0	0	0	.2,238	09/25/2049	1.A .....	
.95002J-AA-2	WELLS FARGO MORTG BACKED SEC 2019-2 A1 4.000% 04/25/49		09/01/2022	Paydown .....	5,004		5,004	5,093	5,004	0	0	0	0	0	0	5,004	0	0	0	0	.125	04/25/2049	1.A .....	
.95058X-AL-2	WENDYS FUNDING LLC 2021-1A A211 2.775% 06/15/51		09/15/2022	Paydown .....	11,250		11,250	11,250	11,250	0	0	0	0	0	0	11,250	0	0	0	0	.234	06/15/2051	2.B FE .....	
.97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		09/15/2022	Paydown .....	29,036		29,036	29,035	29,035	0	1	0	1	0	0	29,036	0	0	0	0	.644	03/15/2045	1.F FE .....	
.97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		09/15/2022	Paydown .....	14,557		14,557	14,556	14,556	0	1	0	1	0	0	14,557	0	0	0	0	.300	05/15/2046	1.F FE .....	
.974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841% 12/05/50		09/05/2022	Paydown .....	2,500		2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	0	.53	12/05/2050	2.B FE .....	

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															11	12	13	14	15					
.97652P-AA-9	WINIATER MORTGAGE LOAN TRUST 2014-1 A1 3.92% 06/27/44		.09/01/2022	Paydown			14,308	14,308	14,791	14,353	0	(13)	0	(13)	0	0	14,340	0	(33)	(33)	.396	.06/27/2044	1.A	
.98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		.07/30/2022	Paydown			11,250	11,250	11,250	11,250	0	0	0	0	0	0	11,250	0	0	0	0	.273	.07/30/2051	2.B FE
.009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A.	.09/15/2022	Redemption	100,0000		72,374	72,374	73,459	73,063	0	(84)	0	(84)	0	0	72,979	0	(606)	(606)	.2,605	.03/15/2027	1.F FE	
.009090-AB-7	AIR CANADA 2015-1B 3.875% 03/15/23 AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A	A.	.09/15/2022	Redemption	100,0000		38,434	38,434	38,434	38,434	0	0	0	0	0	0	38,434	0	0	0	0	.1,489	.03/15/2023	2.B FE
.05330K-AA-3	6.750% 06/30/35 COMISION FEDERAL DE ELECTRICIDAD SENIOR NOTES	C.	.09/30/2022	Redemption	100,0000		30,000	30,000	30,000	30,000	0	0	0	0	0	0	30,000	0	0	0	0	.1,519	.06/30/2035	2.C FE
.200447-A*-1	4.390% 09/29/36 INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235%	D.	.09/29/2022	Redemption	100,0000		300,000	300,000	300,000	300,000	0	0	0	0	0	0	300,000	0	0	0	0	.13,170	.09/29/2036	2.B
.45605P-AM-0	04/15/26 TRANSCOAN PONTUS LTD 144A 6.125% 08/01/25	D.	.07/15/2022	Redemption	100,0000		69,664	69,664	69,664	69,664	0	0	0	0	0	0	69,664	0	0	0	0	.2,734	.04/15/2026	2.B FE
.89382P-AA-3		D.	.08/01/2022				55,000	55,000	55,206	55,103	0	(18)	0	(18)	0	0	55,086	0	(86)	(86)	.3,369	.08/01/2025	5.A FE	
.A2002*-AD-5	BOREALIS AG SERIES B 4.460% 07/10/22 CLAS KGAA MBH SENIOR UNSECURED NOTES	D.	.07/10/2022	Maturity			2,000,000	2,000,000	1,980,356	1,993,711	0	6,289	0	6,289	0	2,000,000	0	0	0	0	.89,448	.07/10/2022	2.A	
.D6574*-AB-5	3.980% 08/15/22 KONINKLIJKE FRIESLANDCAMPINA SENIOR NOTE SER	D.	.08/15/2022	Maturity			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	0	0	0	.39,800	.08/15/2022	2.C
.N4282*-AE-6	B 4.010% 08/30/22 NASSAU AIRPORT DEVELOPMENT CO 7.000%	D.	.08/30/2022	Maturity			3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	3,000,000	0	0	0	0	.120,968	.08/30/2022	2.B
.P70778-AF-1	11/30/33 AQUASUR PTY LTD SERIES 2018A 4.320%	D.	.09/30/2022	Redemption	100,0000		45,000	45,000	45,000	45,000	0	0	0	0	0	0	45,000	0	0	0	0	.2,363	.11/30/2033	3.C PL
.Q0458*-AF-6	01/12/34	D.	.07/12/2022	Redemption	100,0000		22,352	22,352	22,352	22,352	0	0	0	0	0	0	22,352	0	0	0	0	.966	.01/12/2034	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							22,697,929	22,712,648	22,669,145	22,323,210	195	16,280	448	16,027	0	22,698,456	0	(2,890)	(2,890)	814,411	XXX	XXX		
2509999997. Total - Bonds - Part 4							30,904,091	30,918,810	31,054,972	30,545,238	195	2,413	448	2,160	0	30,906,618	0	(4,890)	(4,890)	1,137,298	XXX	XXX		
2509999998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
2509999999. Total - Bonds							30,904,091	30,918,810	31,054,972	30,545,238	195	2,413	448	2,160	0	30,906,618	0	(4,890)	(4,890)	1,137,298	XXX	XXX		
4509999997. Total - Preferred Stocks - Part 4							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4509999999. Total - Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	
.00206R-10-2	AT&T INC		.09/23/2022	Instinet		16,260,000	259,175		365,387	246,517	58,669	0	0	58,669	0	365,387	0	(106,212)	(106,212)	15,007				
.00287Y-10-9	ABBVIE INC		.09/23/2022	Instinet		3,808,000	543,687		398,510	515,603	(117,094)	0	0	(117,094)	0	398,510	0	145,177	145,177	16,108				
.025537-10-1	AMERICAN ELECTRIC POWER CO		.09/23/2022	Instinet		4,728,000	462,343		400,694	420,650	(19,956)	0	0	(19,956)	0	400,694	0	61,648	61,648	11,064				
.11135F-10-1	BROADCOM INC		.09/23/2022	Instinet		880,000	414,112		412,109	585,561	(173,452)	0	0	(173,452)	0	412,109	0	2,003	2,003	10,824				
.166764-10-0	CHEVRON CORP		.09/23/2022	Instinet		5,384,000	556,021		401,484	444,052	(42,568)	0	0	(42,568)	0	401,484	0	154,537	154,537	16,120				
.17275R-10-2	CISCO SYSTEMS INC		.09/23/2022	Instinet		7,680,000	313,866		400,465	486,682	(86,216)	0	0	(86,216)	0	400,465	0	(86,599)	(86,599)	8,678				
.191216-10-0	COCA-COLA CO		.09/23/2022	Bloomberg Tradebook		7,616,000	447,419		400,264	450,943	(50,679)	0	0	(50,679)	0	400,264	0	47,155	47,155	6,702				
.209115-10-4	CONSOLIDATED EDISON INC		.09/23/2022	Instinet		5,384,000	514,156		400,544	459,363	(58,819)	0	0	(58,819)	0	400,544	0	113,612	113,612	12,760				
.25746U-10-9	DOMINION ENERGY INC		.09/23/2022	Instinet		5,324,000	412,270		400,525	418,253	(17,729)	0	0	(17,729)	0	400,525	0	11,745	11,745	10,661				
.26441C-20-4	DUKE ENERGY CORP		.09/23/2022	Instinet		4,164,000	432,501		400,787	436,804	(36,017)	0	0	(36,017)	0	400,787	0	31,714	31,714	12,388				
.29476L-10-7	EQUITY RESIDENTIAL REIT		.09/23/2022	Instinet		5,520,000	383,371		400,574	499,560	(98,986)	0	0	(98,986)	0	400,574	0	(17,203)	(17,203)	10,226				
.437076-10-2	HOME DEPOT INC		.09/23/2022	Instinet		1,316,000	353,598		401,086	546,153	(145,068)	0	0	(145,068)	0	401,086	0	(47,487)	(47,487)	7,501				
.438516-10-6	HONEYWELL INTL		.09/23/2022	Bloomberg Tradebook		1,872,000	324,386		401,442	390,331	11,111	0	0	11,111	0	401,442	0	(77,056)	(77,056)	5,504				
.459200-10-1	IBM CORP		.09/23/2022	Bloomberg Tradebook		3,093,000	382,851		394,703	413,410	(18,707)	0	0	(18,707)	0	394,703	0	(11,853)	(11,853)	15,279				
.46625H-10-0	JP MORGAN CHASE & CO		.09/23/2022	Bloomberg Tradebook		2,608,000	281,156		400,424	412,977	(12,553)	0	0	(12,553)	0	400,424	0	(119,267)	(119,267)	7,824				
.58933Y-10-5	MERCK & COMPANY		.09/23/2022	Bloomberg Tradebook		5,456,000	476,587		399,245	418,148	(18,902)	0	0	(18,902)	0	399,245	0	77,342	77,342	11,294				
.640491-10-6	NEOGENE CORP		.09/08/2022	Direct		0	8		0	0	0	0	0	0	0	0	0	0	0	(6)	(6)	0		
.717081-10-3	PFIZER		.09/23/																					

## STATEMENT AS OF SEPTEMBER 30, 2022 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

**SCHEDULE D - PART 4**

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain or Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO 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										
.744600-10-9	PUBLIC STORAGE REIT		.09/23/2022	Bloomberg Tradebook	1,640,000	485,153	400,903	614,278	(213,375)	0	0	(213,375)	0	400,903	0	84,250	84,250	31,406						
.75513E-10-1	RAYTHEON TECH CORP		.09/23/2022	Bloomberg Tradebook	5,104,000	417,522	400,097	439,250	(39,154)	0	0	(39,154)	0	400,097	0	17,425	17,425	8,217						
.842587-10-7	SOUTHERN CO		.09/23/2022	Bloomberg Tradebook	6,524,000	489,027	400,437	447,416	(46,979)	0	0	(46,979)	0	400,437	0	88,591	88,591	13,178						
.88579Y-10-1	3M COMPANY		.09/23/2022	Instinet	1,909,000	215,584	371,126	339,096	32,030	0	0	32,030	0	371,126	0	(155,542)	(155,542)	8,533						
.88579Y-10-1	3M COMPANY		.09/08/2022	Conversion	151,000	29,345	29,345	26,822	2,523	0	0	2,523	0	29,345	0	0	0	675						
.902973-30-4	US BANCORP		.09/23/2022	Bloomberg Tradebook	7,168,000	301,811	400,107	402,627	(2,520)	0	0	(2,520)	0	400,107	0	(98,296)	(98,296)	9,892						
.92343V-10-4	VERIZON COMMUNICATIONS		.09/23/2022	Bloomberg Tradebook	6,960,000	276,507	400,040	361,642	38,399	0	0	38,399	0	400,040	0	(123,533)	(123,533)	13,363						
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded									10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
5989999997. Total - Common Stocks - Part 4									10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
5989999998. Total - Common Stocks - Part 5									XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
5989999999. Total - Common Stocks									10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
5999999999. Total - Preferred and Common Stocks									10,069,565	XXX	9,982,120	11,330,791	(1,408,886)	0	0	(1,408,886)	0	9,982,120	0	87,445	87,445	308,976	XXX	XXX
6009999999 - Totals									40,973,656	XXX	41,037,092	41,876,029	(1,408,691)	2,413	448	(1,406,726)	0	40,888,738	0	82,555	82,555	1,446,274	XXX	XXX

## STATEMENT AS OF SEPTEMBER 30, 2022 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	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
S&P 500 10/14/2022 Strike @ 4471.37	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	10/18/2021	10/14/2022	1,550	6,928,746	.4471.37	.506,325	0	0	.40		.40	-(791,732)	0	0	0	0	0	0	0/0
S&P 500 11/15/2022 Strike @ 4682.8	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr ..... EYKN6V0ZCB8VD91ULB80	11/16/2021	11/15/2022	1,268	5,938,821	.4682.8	.451,335	0	0	.176		.176	-(488,321)	0	0	0	0	0	0	0/0
S&P 500 12/15/2022 Strike @ 4709.85	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	12/16/2021	12/15/2022	1,525	7,181,485	.4709.85	.564,397	0	0	1,082		1,082	-(583,429)	0	0	0	0	0	0	0/0
S&P 500 1/13/2023 Strike @ 4662.85	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	01/19/2022	01/13/2023	2,016	9,398,301	.4662.85	0	.640,064	0	3,503		3,503	-(636,561)	0	0	0	0	0	0	0/0
S&P 500 2/15/2023 Strike @ 4471.07	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	02/16/2022	02/15/2023	1,077	4,814,046	.4471.07	0	.387,616	0	9,451		9,451	-(378,165)	0	0	0	0	0	0	0/0
S&P 500 3/15/2023 Strike @ 4262.45	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr ..... EYKN6V0ZCB8VD91ULB80	03/16/2022	03/15/2023	1,112	4,738,736	.4262.45	0	.473,302	0	36,927		36,927	-(436,375)	0	0	0	0	0	0	0/0
S&P 500 4/14/2023 Strike @ 4392.59	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr ..... EYKN6V0ZCB8VD91ULB80	04/19/2022	04/14/2023	1,603	7,041,058	.4392.59	0	.697,269	0	.44,861		.44,861	-(652,408)	0	0	0	0	0	0	0/0
S&P 500 5/15/2023 Strike @ 4023.89	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	05/17/2022	05/15/2023	1,204	4,843,597	.4023.89	0	.520,051	0	145,378		145,378	-(374,673)	0	0	0	0	0	0	0/0
S&P 500 6/15/2023 Strike @ 3789.99	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	06/16/2022	06/15/2023	1,605	6,082,479	.3789.99	0	.537,635	0	379,061		379,061	-(158,574)	0	0	0	0	0	0	0/0
S&P 500 7/14/2023 Strike @ 3863.16	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr ..... EYKN6V0ZCB8VD91ULB80	07/18/2022	07/14/2023	1,812	7,000,355	.3863.16	0	.753,354	0	401,279		401,279	-(352,076)	0	0	0	0	0	0	0/0
S&P 500 8/15/2023 Strike @ 4297.14	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	08/16/2022	08/15/2023	1,489	6,399,000	.4297.14	0	.628,413	0	135,070		135,070	-(493,343)	0	0	0	0	0	0	0/0
S&P 500 9/15/2023 Strike @ 3901.35	Indexed Universal Life	Exhibit 5	Equity/Index	Bank of America Merr ..... EYKN6V0ZCB8VD91ULB80	09/16/2022	09/15/2023	1,817	7,089,377	.3901.35	0	.726,479	0	440,666		440,666	-(285,813)	0	0	0	0	0	0	0/0
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants								1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other								1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	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								1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	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								1,522,057	5,364,183	0	1,597,493	XXX	1,597,493	(5,631,470)	0	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	
S&P 500 10/14/2022 Strike @ 4870.71	Indexed Universal Life	Exhibit 5	Equity/Index	Goldman Sachs ..... W22LR0WP21HZNB6K528	10/18/2021	10/14/2022	1,550	7,547,555	.4870.71	-(191,218)	0	0	(5)		(5)	379,689	0	0	0	0	0	0	0/0

## STATEMENT AS OF SEPTEMBER 30, 2022 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 11/15/2022 Strike @ 5100.91	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	11/16/2021	11/15/2022	1,268	6,469,076	5100.91	(173,849)	0	(10)	(10)	192,346	0	0	0	0	0	0	0/0 .....
7846SS198 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	12/16/2021	12/15/2022	1,525	7,824,698	5131.69	(230,562)	0	0	(221)	(221)	236,667	0	0	0	0	0	0/0 .....
S&P 500 12/15/2022 Strike @ 5131.69	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	01/19/2022	01/13/2023	2,016	10,198,643	5059.93	0	(251,110)	0	(663)	(663)	250,447	0	0	0	0	0	0/0 .....
7846SS200 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	02/16/2022	02/15/2023	1,077	5,227,718	4855.27	0	(172,274)	0	(1,587)	(1,587)	170,687	0	0	0	0	0	0/0 .....
S&P 500 1/13/2023 Strike @ 5059.93	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	03/16/2022	03/15/2023	1,112	5,148,412	4630.95	0	(247,219)	0	(7,385)	(7,385)	239,833	0	0	0	0	0	0/0 .....
7846SS202 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	04/19/2022	04/14/2023	1,603	7,643,475	4768.41	0	(352,060)	0	(9,612)	(9,612)	342,448	0	0	0	0	0	0/0 .....
S&P 500 2/15/2023 Strike @ 4855.27	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	05/17/2022	05/15/2023	1,204	5,265,377	4374.29	0	(288,890)	0	(48,478)	(48,478)	240,412	0	0	0	0	0	0/0 .....
7846SS204 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	06/16/2022	06/15/2023	1,605	6,600,968	4113.06	0	(297,561)	0	(177,239)	(177,239)	120,322	0	0	0	0	0	0/0 .....
S&P 500 3/15/2023 Strike @ 4630.95	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	07/18/2022	07/14/2023	1,812	7,580,166	4183.13	0	(440,385)	0	(190,323)	(190,323)	250,062	0	0	0	0	0	0/0 .....
7846SS206 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	08/16/2022	08/15/2023	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
S&P 500 4/14/2023 Strike @ 4768.41	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	09/16/2022	09/15/2023	1,817	7,681,135	4227	0	(427,903)	0	(223,800)	(223,800)	204,103	0	0	0	0	0	0/0 .....
7846SS208 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	10/14/2022	10/13/2023	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
S&P 500 5/15/2023 Strike @ 4374.29	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	11/16/2022	11/15/2023	1,817	7,681,135	4227	0	(427,903)	0	(223,800)	(223,800)	204,103	0	0	0	0	0	0/0 .....
7846SS210 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	12/16/2022	12/15/2023	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
S&P 500 6/15/2023 Strike @ 4113.06	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	01/17/2023	01/15/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
7846SS212 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	02/16/2023	02/15/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
S&P 500 7/14/2023 Strike @ 4183.13	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	03/18/2023	03/14/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
7846SS214 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	04/16/2023	04/12/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
S&P 500 8/15/2023 Strike @ 4657.27	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	05/16/2023	05/12/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
7846SS216 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	06/16/2023	06/12/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
S&P 500 9/15/2023 Strike @ 4227	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Bank of America Merr .....	EYKN6V0ZCB8V091ULB0 ..	07/16/2023	07/12/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
7846SS218 .....	Indexed Universal Life	Exhibit 5 ....	Equity/Index.	Goldman Sachs .....	W22LR0WP21HZNB6K528 ..	08/16/2023	08/12/2024	1,489	6,935,280	4657.27	0	(341,185)	0	(48,647)	(48,647)	292,538	0	0	0	0	0	0/0 .....
0649999999, Subtotal - Written Options - Hedging Other - Call Options and Warrants										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	0	0	0	0	0	XXX
0709999999, Subtotal - Written Options - Hedging Other										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	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										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	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										(595,629)	(2,818,586)	0	(707,969)	XXX	(707,969)	2,919,555	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	
1369999999, Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1379999999, Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1389999999, Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	

## STATEMENT AS OF SEPTEMBER 30, 2022 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)		
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	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	XXX	XXX	
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	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	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	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	XXX	XXX	
1709999999. Subtotal - Hedging Other									926,428	2,545,597	0	889,523	XXX	889,523	(2,711,915)	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	XXX	XXX	
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	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	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals									926,428	2,545,597	0	889,523	XXX	889,523	(2,711,915)	0	0	0	0	0	0	0	XXX	XXX

(a) Code	Description of Hedged Risk(s)	
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(b) Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	
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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, 2022 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	396,745	0	396,745	0	396,745	0	396,745	0	0
BANK OF AMERICA MERRILL LYNCH	EYKN6V0ZC88VD91ULB80	Y	Y	0	0	492,778	0	492,778	0	492,778	0	492,778	0	0
0299999999. Total NAIC 1 Designation			0	0	889,523	0	889,523	889,523	0	889,523	0	889,523	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	889,523	0	889,523	889,523	0	889,523	0	889,523	0	0
1. Offset per SSAP No. 64					0	0								
2. Net after right of offset per SSAP No. 64					889,523	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
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
06417M-RJ-6 BANQUE DE NOVA SCOTIA HOU\$	C.....	.1.E FE		800,007	.800,000	10/20/2022
CR1727-13-8 BNP PARIBAS SA RECENT	C.....	.1.D FE		1,000,000	.1,000,000	11/04/2022
CR4033-83-1 HSBC SECURITIES (USA) INC RECENT 61 DAY	C.....	.1.E FE		1,000,000	.1,000,000	11/30/2022
CR8741-72-1 BOFA SECURITIES INC. RECENT	C.....	.1.E FE		1,000,000	.1,000,000	11/04/2022
CR8744-22-0 JP MORGAN SECURITIES LLC RECENT 0.435%	C.....	.1.E FE		500,000	.500,000	11/04/2022
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				4,300,007	4,300,000	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				4,300,007	4,300,000	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				4,300,007	4,300,000	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				4,300,007	4,300,000	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0 AUST & NZ BANKING GROUP	C.....	.1.D FE		1,000,215	.1,000,000	12/01/2022
000000-00-0 BOFA SECURITIES INC	C.....	.1.E FE		500,311	.500,000	03/20/2023
000000-00-0 BANQUE DE MONTREAL	C.....	.1.E FE		500,000	.500,000	01/03/2023
000000-00-0 BANK OF NOVA SCOTIA HOU\$	C.....	.1.E FE		1,000,626	.1,000,000	01/20/2023
000000-00-0 CANADIAN IMP BK COMM NY	C.....	.1.E FE		500,000	.500,000	06/28/2023
000000-00-0 COLLAT CP FLEX CO LLC	C.....	.1.E FE		500,194	.500,000	12/06/2022
000000-00-0 COLLAT CP FLEX CO LLC	C.....	.1.E FE		500,050	.500,000	02/08/2023
000000-00-0 COOPERAT RABOBANK UA/NY	C.....	.1.E FE		500,233	.500,000	01/27/2023
000000-00-0 CREDIT INDUST ET COMM NY	C.....	.1.E FE		1,001,043	.1,000,000	03/03/2023
000000-00-0 MACQUARIE BANK LIMITED	C.....	.1.E FE		800,440	.800,000	12/29/2022
000000-00-0 MIZUHO BANK LTD/NY	C.....	.1.F FE		1,000,836	.1,000,000	01/26/2023
000000-00-0 NATIONAL AUSTRALIA BANK L	C.....	.1.D FE		1,000,251	.1,000,000	12/05/2022
000000-00-0 SUMITOMO MITSUI TRUST NY	C.....	.1.F FE		599,999	.600,000	01/18/2023
000000-00-0 SUMITOMO MITSUI BANK NY	C.....	.1.F FE		1,000,217	.1,000,000	11/08/2022
000000-00-0 SUMITOMO MITSUI BANK NY	C.....	.1.F FE		500,018	.500,000	02/01/2023
000000-00-0 TORONTO DOMINION BANK NY	C.....	.1.D FE		750,001	.750,000	10/07/2022
000000-00-0 TORONTO DOMINION BANK NY	C.....	.1.D FE		750,752	.750,000	02/27/2023
000000-00-0 UBS AG LONDON	C.....	.1.E FE		500,010	.500,000	01/06/2023
000000-00-0 WESTPAC BANKING CORP	C.....	.1.D FE		1,000,474	.1,000,000	12/19/2022
000000-00-0 WESTPAC BANKING CORP NY	C.....	.1.D FE		1,000,160	.1,000,000	11/14/2022
000000-00-0 WESTPAC BANKING CORP NY	C.....	.1.D FE		750,683	.750,000	03/03/2023
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				15,656,513	15,650,000	XXX
000000-00-0 Cash	C.....			1,892	1,892	
9609999999. Total - Cash (Schedule E Part 1 type)				1,892	1,892	XXX
023140-L2-3 AMAZON.COM INC	C.....	.1.D FE		997,175	.997,289	11/02/2022
03209M-KL-7 AMPHENOL CORP	C.....	.2.A FE		499,053	.499,076	10/20/2022
0527M1-KB-0 AUTOBAHN FUNDING CO LLC	C.....	.1.E FE		499,528	.499,572	10/11/2022
05333U-K3-3 AUTOZONE INC	C.....	.2.A FE		499,862	.499,909	10/03/2022
06675F-AS-6 BANQUE FED CRED MUTUEL	C.....	.1.E FE		618,180	.618,259	11/21/2022
06744G-LH-3 BARCLAYS US COP	C.....	.1.E FE		599,278	.599,350	10/14/2022
1725E3-KB-4 CINTAS CORPORATION NO 2	C.....	.2.A FE		499,514	.499,528	10/11/2022
21687B-KM-2 COOPERATIEVE RABOBANK UA	C.....	.1.E FE		698,746	.698,822	10/21/2022
30601Y-K9-5 FAIRWAY FINANCE CO LLC	C.....	.1.E FE		750,119	.750,168	11/01/2022
45688R-KX-4 ING (US) FUNDING LLC	C.....	.1.E FE		498,657	.498,729	10/31/2022
54316U-K4-0 LONGSHIP FUNDING LLC	C.....	.1.D FE		499,827	.499,872	10/04/2022
57174W-K4-0 MARS & MCLENNAN CO INC	C.....	.2.A FE		499,815	.499,863	10/04/2022
60920W-KB-5 MONDELEZ INTERNATIONAL	C.....	.2.A FE		499,488	.499,535	10/11/2022
62393M-K5-5 NRW BANK	C.....	.1.D FE		1,199,496	.1,199,599	10/05/2022
62393M-KD-8 NRW BANK	C.....	.1.D FE		998,896	.998,993	10/13/2022
63873K-L1-3 NATIXIS NY BRANCH	C.....	.1.E FE		328,085	.328,122	11/01/2022
86564M-PN-2 SUMITOMO MITSUI TRUST NY	C.....	.1.E FE		999,962	.1,000,000	10/04/2022
8672E3-K4-7 SUNCORP METWAY LTD	C.....	.1.E FE		999,630	.999,798	10/04/2022
86959R-ZE-3 SVENSKA HANDELSBANKEN NY	C.....	.1.D FE		750,114	.750,187	11/04/2022
91515Q-KK-5 TOTALENERGIES CAP CANADA	C.....	.1.E FE		998,315	.998,435	10/19/2022
8A1MFO-8Q-7 GOLDMAN SACHS FINANCIAL SQUARE FUNDS	C.....	.1.A FE		1,138,560	.1,138,560	
8A1MFO-91-1 DWS GOVERNMENT MONEY MARKET SERIES INST	C.....	.1.A FE		1,342,581	.1,342,581	
91820N-K4-7 VF CORPORATION	C.....	.2.A FE		499,825	.499,879	10/04/2022
93114F-KX-1 WALMART INC	C.....	.1.D FE		498,680	.498,721	10/31/2022
93114F-L2-8 WALMART INC	C.....	.1.D FE		997,179	.997,262	11/02/2022
CR0484-69-9 TD SECURITIES USA LLC REPO1 3.14% 10/3	C.....	.1.C FE		1,000,000	.1,000,000	10/03/2022
CR514-93-0 BNP PARIBAS SA REPO 3.03% 10/3/2022	C.....	.1.E FE		3,000,000	.3,000,000	10/03/2022
CR4131-19-7 HSBC SECURITIES (USA) INC REPO 3.05% 10	C.....	.1.E FE		4,000,000	.4,000,000	10/03/2022
CR4518-41-9 BOFA SECURITIES INC REPO 3.05% 10/3/2022	C.....	.1.E FE		4,000,000	.4,000,000	10/03/2022
CR4824-18-9 BNP PARIBAS SA REPO1 3.22% 10/3/2022	C.....	.1.E FE		1,000,000	.1,000,000	10/03/2022
CR4926-89-3 HSBC SECURITIES (USA) INC REPO1 3.17%	C.....	.1.E FE		1,000,000	.1,000,000	10/03/2022
CR5037-25-2 ING FINANCIAL MARKETS LLC REPO1 3.15%	C.....	.1.E FE		1,000,000	.1,000,000	10/03/2022
CR5310-32-9 CREDIT AGRICOLE CORPORATE & INVESTMENT	C.....	.1.E FE		1,000,000	.1,000,000	10/07/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				34,410,565	34,412,109	XXX
9999999999 - Totals				54,368,977	54,364,001	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ .....(32,100,880) Book/Adjusted Carrying Value \$ .....(32,109,009)
2. Average balance for the year Fair Value \$ .....71,133,734 Book/Adjusted Carrying Value \$ .....71,140,188
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ .....51,364,319 NAIC 2 \$ .....2,997,790 NAIC 3 \$ .....0 NAIC 4 \$ .....0 NAIC 5 \$ .....0 NAIC 6 \$ .....0

STATEMENT AS OF SEPTEMBER 30, 2022 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)

9999999999 - Totals

XXX

### 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	
US Bank .....	Cincinnati, OH .....	0.000	.0	0	(5,983,542)	4,301,156	8,374,123	XXX
Key Bank .....	Cincinnati, OH .....	0.000	.0	0	14,575,953	10,103,033	10,084,529	XXX
Fifth Third Bank .....	Cincinnati, OH .....	0.000	.0	0	6,904,777	3,837,042	10,842,109	XXX
BMO Harris Bank NA .....	Chicago, IL .....	0.000	.0	0	0	0	0	XXX
0199998. Deposits in ...	1	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	0	500	500	500	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	15,497,688	18,241,731	29,301,261	XXX
0299998. Deposits in ...	0	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	15,497,688	18,241,731	29,301,261	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	0	0	15,497,688	18,241,731	29,301,261	XXX

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