



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

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 (Street and Number) Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code)

Main Administrative Office One Financial Way (Street and Number) Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code) 513-794-6100 (Area Code) (Telephone Number)

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

Primary Location of Books and Records One Financial Way (Street and Number) Cincinnati, OH, US 45242 (City or Town, State, Country and Zip Code) 513-794-6100-6015 (Area Code) (Telephone Number)

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts (Name) 513-794-6100-6015 (Area Code) (Telephone Number) amber_roberts@constellationinsurance.com (E-mail Address) 513-794-4622 (FAX Number)

OFFICERS

President & Chief Executive Officer William Charles Price Treasurer Doris Lee Paul

Secretary Therese Susan McDonough Senior Vice President & Chief Risk Officer Scott Niel Shepherd

OTHER

Lori Dianne Dashewich #, Senior Vice President, Chief Accounting Officer & Controller, Interim CFO Patrick Henry McEvoy, Senior Vice President Gary Russell Rodmaker, Senior Vice President

DIRECTORS OR TRUSTEES

Michael Akker Anurag Chandra Philippe Francois Charette

Julia Smoot Janson Gregory Svend Nielsen John Michael Schlotman

Steven Carl Verney

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.

William Charles Price President & Chief Executive Officer

Therese Susan McDonough Secretary

Lori Dianne Dashewich Senior Vice President, Chief Accounting Officer & Controller, Interim CFO

Subscribed and sworn to before me this 10th day of May, 2023

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

b. If no, 1. State the amendment number 2. Date filed 3. Number of pages attached

Stephanie Coleman
Notary Public
Expires November 24, 2025

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	1,999,361,052	0	1,999,361,052	2,002,470,960
2. Stocks:				
2.1 Preferred stocks	16,672,000	0	16,672,000	16,528,800
2.2 Common stocks	14,998,450	0	14,998,450	15,303,533
3. Mortgage loans on real estate:				
3.1 First liens	472,145,009	0	472,145,009	452,169,616
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less \$0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less \$0 encumbrances)	0	0	0	0
5. Cash (\$ 12,896,770), cash equivalents (\$0) and short-term investments (\$0)	12,896,770	0	12,896,770	9,092,311
6. Contract loans (including \$0 premium notes)	122,834,775	0	122,834,775	123,150,025
7. Derivatives	4,054,101	0	4,054,101	2,211,914
8. Other invested assets	37,730,002	0	37,730,002	37,712,763
9. Receivables for securities	891,382	0	891,382	212,749
10. Securities lending reinvested collateral assets	53,114,506	0	53,114,506	39,869,625
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,734,698,047	0	2,734,698,047	2,698,722,296
13. Title plants less \$0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	19,621,595	0	19,621,595	19,696,605
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,690,225	0	8,690,225	11,627,108
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$0 earned but unbilled premiums)	103,898,647	0	103,898,647	109,946,984
15.3 Accrued retrospective premiums (\$0) and contracts subject to redetermination (\$0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	11,232,697	0	11,232,697	6,404,789
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	570,482	0	570,482	570,371
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	72,262,832	44,587,757	27,675,075	29,219,154
19. Guaranty funds receivable or on deposit	1,593,010	0	1,593,010	1,610,134
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	37,934,215	0	37,934,215	30,058,141
24. Health care (\$0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	1,211,653	0	1,211,653	1,623,383
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,991,713,403	44,587,757	2,947,125,646	2,909,478,965
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	256,809,967	0	256,809,967	246,894,999
28. Total (Lines 26 and 27)	3,248,523,370	44,587,757	3,203,935,613	3,156,373,964
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. State taxes recoverable	1,148,911	0	1,148,911	1,556,061
2502. Fund revenue receivable	62,742	0	62,742	67,322
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)	1,211,653	0	1,211,653	1,623,383

STATEMENT AS OF MARCH 31, 2023 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 \$ 2,150,633,392 less \$0 included in Line 6.3 (including \$0 Modco Reserve)	2,150,633,392	2,139,353,662
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	110,365,201	105,065,773
3. Liability for deposit-type contracts (including \$0 Modco Reserve).....	283,990,334	284,684,677
4. Contract claims:		
4.1 Life	14,046,665	12,544,773
4.2 Accident and health	804,326	821,714
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 \$476,607 accident and health premiums	1,456,380	987,348
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 \$1,013,208 assumed and \$5,753,187 ceded	6,766,395	13,791,032
9.4 Interest Maintenance Reserve	13,284,861	14,393,649
10. Commissions to agents due or accrued-life and annuity contracts \$3,491,347 , accident and health \$222,852 and deposit-type contract funds \$0	3,714,199	4,156,813
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	2,803,493	4,338,468
13. Transfers to Separate Accounts due or accrued (net) (including \$1,749,166 accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,749,166	1,694,466
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,187,586	2,794,514
15.1 Current federal and foreign income taxes, including \$(734,657) on realized capital gains (losses)	9,241,533	11,784,585
15.2 Net deferred tax liability	0	0
16. Unearned investment income	3,276,228	3,180,504
17. Amounts withheld or retained by reporting entity as agent or trustee	2,950,419	2,940,327
18. Amounts held for agents' account, including \$0 agents' credit balances	0	0
19. Remittances and items not allocated	754,711	464,504
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	19,397,517	19,149,547
24.02 Reinsurance in unauthorized and certified (\$0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$459,994) reinsurers	459,994	399,493
24.04 Payable to parent, subsidiaries and affiliates	30,470,690	4,039,308
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	3,000,000	4,000,000
24.10 Payable for securities lending	53,114,506	39,869,624
24.11 Capital notes \$0 and interest thereon \$0	0	0
25. Aggregate write-ins for liabilities	1,297,438	1,287,001
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,715,765,034	2,671,741,782
27. From Separate Accounts Statement	256,809,968	246,894,998
28. Total liabilities (Lines 26 and 27)	2,972,575,002	2,918,636,780
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)	133,784,322	140,160,894
36. Less treasury stock, at cost:		
36.10 shares common (value included in Line 29 \$0)	0	0
36.20 shares preferred (value included in Line 30 \$0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	221,760,608	228,137,180
38. Totals of Lines 29, 30 and 37	231,360,613	237,737,185
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,203,935,615	3,156,373,965
DETAILS OF WRITE-INS		
2501. Unclaimed funds	1,297,438	1,287,001
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)	1,297,438	1,287,001
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 MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	53,003,477	39,688,838	163,715,047
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	27,006,334	25,723,971	102,043,909
4. Amortization of Interest Maintenance Reserve (IMR)	1,109,428	1,358,556	5,445,917
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	9,187,572	9,088,757	47,469,613
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.....	322,911	382,898	1,395,003
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	5,921,971	5,421,936	20,868,105
9. Totals (Lines 1 to 8.3)	96,551,693	81,664,956	340,937,594
10. Death benefits	25,992,898	29,438,530	91,369,663
11. Matured endowments (excluding guaranteed annual pure endowments)	3,097	0	0
12. Annuity benefits	471,091	601,293	2,220,733
13. Disability benefits and benefits under accident and health contracts	2,934,155	2,835,540	11,865,585
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	21,068,676	15,617,274	59,582,915
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	1,786,621	1,591,393	6,963,547
18. Payments on supplementary contracts with life contingencies	16,092	21,696	68,643
19. Increase in aggregate reserves for life and accident and health contracts	16,583,473	4,800,347	25,254,441
20. Totals (Lines 10 to 19)	68,856,103	54,906,073	197,325,527
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	9,199,584	9,684,928	38,111,178
22. Commissions and expense allowances on reinsurance assumed	1,959	2,570	10,701
23. General insurance expenses and fraternal expenses	14,517,486	14,611,107	55,336,699
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,248,737	3,495,285	10,618,560
25. Increase in loading on deferred and uncollected premiums	6,552,809	4,444,156	1,027,511
26. Net transfers to or (from) Separate Accounts net of reinsurance	(3,664,737)	(1,000,921)	(5,687,258)
27. Aggregate write-ins for deductions	666,615	1,683,135	4,810,174
28. Totals (Lines 20 to 27)	99,378,556	87,826,333	301,553,092
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(2,826,863)	(6,161,377)	39,384,502
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)	(2,826,863)	(6,161,377)	39,384,502
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,808,395)	(641,059)	(348,023)
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)	(1,018,468)	(5,520,318)	39,732,525
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (734,827) (excluding taxes of \$ 170 transferred to the IMR)	(1,250,799)	(167,335)	(5,602,906)
35. Net income (Line 33 plus Line 34)	(2,269,267)	(5,687,653)	34,129,619
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	237,737,185	246,811,545	246,811,545
37. Net income (Line 35)	(2,269,267)	(5,687,653)	34,129,619
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 305,222	685,685	(985,875)	(4,688,784)
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	344,370	3,487,539	1,688,964
41. Change in nonadmitted assets	(1,583,227)	(5,505,379)	(3,687,765)
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	(3,589,371)
44. Change in asset valuation reserve	(247,970)	283,446	4,372,893
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	(20,000,000)
53. Aggregate write-ins for gains and losses in surplus	(3,306,163)	(2,680,504)	(17,299,916)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(6,376,572)	(11,088,426)	(9,074,360)
55. Capital and surplus, as of statement date (Lines 36 + 54)	231,360,613	235,723,119	237,737,185
DETAILS OF WRITE-INS			
08.301. C01 Charges	2,495,005	2,583,631	10,213,791
08.302. Surrender Charges	1,987,399	1,537,575	5,484,908
08.303. Reinsurance Ceded Trails	1,156,314	1,166,122	4,658,541
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	283,253	134,608	510,865
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	5,921,971	5,421,936	20,868,105
2701. Health Surrender Benefits	609,244	741,845	3,034,975
2702. Miscellaneous Expense	38,118	928,793	1,722,987
2703. Funds withheld miscellaneous expense	19,253	12,497	52,212
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	666,615	1,683,135	4,810,174
5301. Prior period adjustment	0	0	1,992,268
5302. Deferred Coinsurance Gain	(3,306,163)	(2,680,504)	(19,292,184)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,306,163)	(2,680,504)	(17,299,916)

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	55,518,891	42,976,561	166,397,986
2. Net investment income	27,255,107	26,271,376	101,831,215
3. Miscellaneous income	7,535,870	7,925,030	34,256,847
4. Total (Lines 1 to 3)	90,309,868	77,172,967	302,486,048
5. Benefit and loss related payments	55,882,184	54,046,816	157,850,517
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(3,719,437)	(957,839)	(5,741,203)
7. Commissions, expenses paid and aggregate write-ins for deductions	30,208,461	31,243,766	108,563,094
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	0	0	(11,755,961)
10. Total (Lines 5 through 9)	82,371,208	84,332,743	248,916,447
11. Net cash from operations (Line 4 minus Line 10)	7,938,660	(7,159,776)	53,569,601
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	27,903,510	52,428,827	165,343,363
12.2 Stocks	0	0	10,066,215
12.3 Mortgage loans	11,374,607	10,888,773	41,160,338
12.4 Real estate	0	0	0
12.5 Other invested assets	63,292	0	331,122
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	0	2,971,069	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	39,341,409	66,288,669	216,901,038
13. Cost of investments acquired (long-term only):			
13.1 Bonds	26,016,512	98,135,187	280,616,475
13.2 Stocks	0	2,125,000	6,831,076
13.3 Mortgage loans	31,350,000	11,602,500	71,902,500
13.4 Real estate	0	0	0
13.5 Other invested assets	550,650	0	4,861,764
13.6 Miscellaneous applications	2,737,854	25,788	1,752,567
13.7 Total investments acquired (Lines 13.1 to 13.6)	60,655,016	111,888,475	365,964,382
14. Net increase (or decrease) in contract loans and premium notes	(315,250)	(1,884,653)	(562,995)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(20,998,357)	(43,715,153)	(148,500,349)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,126,045)	24,482,896	99,114,031
16.5 Dividends to stockholders	0	0	20,000,000
16.6 Other cash provided (applied)	18,990,201	(2,361,312)	(23,783,461)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	16,864,156	22,121,584	55,330,570
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	3,804,459	(28,753,345)	(39,600,178)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	9,092,311	48,692,489	48,692,489
19.2 End of period (Line 18 plus Line 19.1)	12,896,770	19,939,144	9,092,311
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Change in securities lending collateral	(13,244,882)	4,287,633	46,603,390
20.0002. Amortization of deferred gain on reinsurance agreements	(3,306,163)	(2,680,504)	(19,292,184)
20.0003. Interest credited on deposit-type contracts	(1,431,702)	(1,212,560)	(5,454,873)

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	88,914,154	90,442,799	371,131,739
3. Ordinary individual annuities	9,686	15,977	105,837
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	11,727,400	11,150,197	46,331,719
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	100,651,240	101,608,973	417,569,295
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	100,651,240	101,608,973	417,569,295
14. Deposit-type contracts	0	25,337,828	155,882,588
15. Total (Lines 13 and 14)	100,651,240	126,946,801	573,451,883
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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 March 31, 2023 and December 31, 2022 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	3/31/2023	12/31/2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (2,269,267)	\$ 34,129,619
(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	\$ (2,269,267)	\$ 34,129,619
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 231,360,613	\$ 237,737,185
(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	\$ 231,360,613	\$ 237,737,185

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) OTTI recognized 1st Quarter - 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
Total	XXX	XXX	\$ -	XXX	XXX	XXX

(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	\$ 22,775,316
2. 12 Months or Longer	\$ 5,269,989

NOTES TO FINANCIAL STATEMENTS

b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 202,075,510
2. 12 Months or Longer	\$ 35,591,089

(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	\$ 53,111,889

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 \$280,000,000 as of March 31, 2023 and \$280,000,000 as of December 31, 2022. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock
a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 2,545,104	\$ 2,545,104	\$ -
(c) Activity Stock	\$ 12,175,000	\$ 12,175,000	\$ -
(d) Excess Stock	\$ 96	\$ 96	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 14,720,200	\$ 14,720,200	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 280,002,127	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 2,545,104	\$ 2,545,104	\$ -
(c) Activity Stock	\$ 12,175,000	\$ 12,175,000	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total (a+b+c+d)	\$ 14,720,104	\$ 14,720,104	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 280,002,127	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

NOTES TO FINANCIAL STATEMENTS

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6
			Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	\$ 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	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 358,428,148	\$ 387,793,914	\$ 280,000,000
2. Current Year General Account Total Collateral Pledged	\$ 358,428,148	\$ 387,793,914	\$ 280,000,000
3. Current Year Separate Accounts Total Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$ 340,243,993	\$ 369,025,712	\$ 280,000,000

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$ 359,534,004	\$ 390,043,172	\$ 280,000,000
2. Current Year General Account Maximum Collateral Pledged	\$ 359,534,004	\$ 390,043,172	\$ 280,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	\$ -	\$ -	\$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$ 340,243,993	\$ 369,025,712	\$ 280,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 280,000,000	\$ 280,000,000	\$ -	\$ 280,000,000
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 280,000,000	\$ 280,000,000	\$ -	\$ 280,000,000
2. Prior Year end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding Agreements	\$ 280,000,000	\$ 280,000,000	\$ -	\$ 280,000,000
(c) Other	\$ -	\$ -	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$ 280,000,000	\$ 280,000,000	\$ -	\$ 280,000,000

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding Agreements	\$ 280,000,000	\$ 280,000,000	\$ -
3. Other	\$ -	\$ -	\$ -
4. Aggregate Total (1+2+3)	\$ 280,000,000	\$ 280,000,000	\$ -

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

c. FHLB - Prepayment Obligations

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

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost - NONE

NOTES TO FINANCIAL STATEMENTS

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 \$6,990,000 and bonds in the amount of \$2,000,000.

The Company is an investor in limited partnerships and a limited liability corporation. The Company has committed \$45,000,000 and funded \$16,590,883 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	\$ 12,896,770	\$ -	\$ -	\$ -	\$ 12,896,770
Securities lending collateral	\$ -	\$ 53,111,889	\$ -	\$ -	\$ 53,111,889
Preferred stock	\$ -	\$ 1,672,000	\$ -	\$ -	\$ 1,672,000
Bonds Industrial and Misc	\$ -	\$ 94,412	\$ -	\$ -	\$ 94,412
Common Stock Industrial and Misc	\$ -	\$ 14,720,200	\$ 278,250	\$ -	\$ 14,998,450
Equity call Options	\$ -	\$ 4,054,101	\$ -	\$ -	\$ 4,054,101
Separate account assets	\$ 256,809,967	\$ -	\$ -	\$ -	\$ 256,809,967
Other Invested Assets - limited partnerships	\$ -	\$ -	\$ 7,374,598	\$ -	\$ 7,374,598
Total assets at fair value/NAV	\$ 269,706,737	\$ 73,652,602	\$ 7,652,848	\$ -	\$ 351,012,187

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	\$ -	\$ -	\$ -	\$ -	\$ -

(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										
Common Stock Industrial and Misc	\$ 583,333	\$ -	\$ -	\$ -	\$ (305,083)	\$ -	\$ -	\$ -	\$ -	\$ 278,250
Other Invested Assets - limited partnerships	\$ 7,349,765	\$ -	\$ -	\$ -	\$ (462,525)	\$ 550,650	\$ -	\$ (63,292)	\$ -	\$ 7,374,598
Total Assets	\$ 7,933,098	\$ -	\$ -	\$ -	\$ (767,609)	\$ 550,650	\$ -	\$ (63,292)	\$ -	\$ 7,652,847

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

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

NOTES TO FINANCIAL STATEMENTS

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

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

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100R, 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 100R 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	\$ 1,757,007,651	\$ 1,999,361,052	\$ 3,965,028	\$ 1,740,803,502	\$ 12,239,121	\$ -	\$ -
Cash & Cash equivalents	\$ 12,896,770	\$ 12,896,770	\$ 12,896,770	\$ -	\$ -	\$ -	\$ -
Common stock non-affiliate	\$ 14,998,450	\$ 14,998,450	\$ -	\$ 14,720,200	\$ 278,250	\$ -	\$ -
Preferred stock	\$ 14,696,800	\$ 16,672,000	\$ -	\$ 1,672,000	\$ 13,024,800	\$ -	\$ -
Mortgage Loan	\$ 434,323,863	\$ 472,145,009	\$ -	\$ -	\$ 434,323,863	\$ -	\$ -
Securities lending collateral	\$ 53,111,889	\$ 53,114,506	\$ -	\$ 53,111,889	\$ -	\$ -	\$ -
Other Invested Assets - Surplus Notes	\$ 26,961,734	\$ 30,355,404	\$ -	\$ 26,961,734	\$ -	\$ -	\$ -
Other Invested Assets - limited partnerships	\$ 7,374,598	\$ 7,374,598	\$ -	\$ -	\$ 7,374,598	\$ -	\$ -
Derivatives- call options	\$ 4,054,101	\$ 4,054,101	\$ -	\$ 4,054,101	\$ -	\$ -	\$ -
Separate account assets	\$ 256,809,967	\$ 256,809,967	\$ 256,809,967	\$ -	\$ -	\$ -	\$ -
Separate account liabilities	\$ (256,809,967)	\$ (256,809,967)	\$ (256,809,967)	\$ -	\$ -	\$ -	\$ -

D. Not Practicable to Estimate Fair Value - NONE

E. NAV Practical Expedient Investments - NONE

NOTE 21 Other Items - NONE

NOTE 22 Events Subsequent - NONE

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses
Reserves and Loss Adjustment Expenses as of December 31, 2022 were \$84,561,953. As of March 31, 2023, \$3,051,605 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 \$77,804,260. 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

NOTES TO FINANCIAL STATEMENTS

NOTE 30 Premium Deficiency Reserves

No significant changes

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes

STATEMENT AS OF MARCH 31, 2023 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 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

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

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

12/31/2020
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Ohio National Equities, Inc.	Cincinnati, OH	NO	NO	NO	YES
The O.N. Equity Sales Company	Cincinnati, OH	NO	NO	NO	YES

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

37,930,169

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$.....

0
13.

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

\$.....

0
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:

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

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

Yes [] No [X]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A [X]
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.

\$

53,111,889

16.2

Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

53,114,506

16.3

Total payable for securities lending reported on the liability page.

\$

53,114,506

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	425 Walnut Street, Cincinnati, OH 45202
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 [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Tim Biggs	I.....
Gary Rodmaker	I.....
Brenda Kalb	I.....
Jeffrey Weisman	I.....
Cristian Donoso	I.....
William Hilbert	I.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:
.....

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

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

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

STATEMENT AS OF MARCH 31, 2023 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.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$.....0

1.12

Residential Mortgages

\$.....855,302

1.13

Commercial Mortgages

\$.....471,289,707

1.14

Total Mortgages in Good Standing

\$472,145,009

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)

\$472,145,009

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

43.400 %

2.2

A&H cost containment percent

0.500 %

2.3

A&H expense percent excluding cost containment expenses

48.900 %

3.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$.....0

3.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$.....0

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes [X] No []

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes [] No []

Fraternal Benefit Societies Only:

5.1

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

Yes [] No [] N/A []

5.2

If no, explain:

6.1

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

Yes [] No []

6.2

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

Date	Outstanding Lien Amount
.....	

Showing All New Reinsurance Treaties - Current Year to Date

10

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

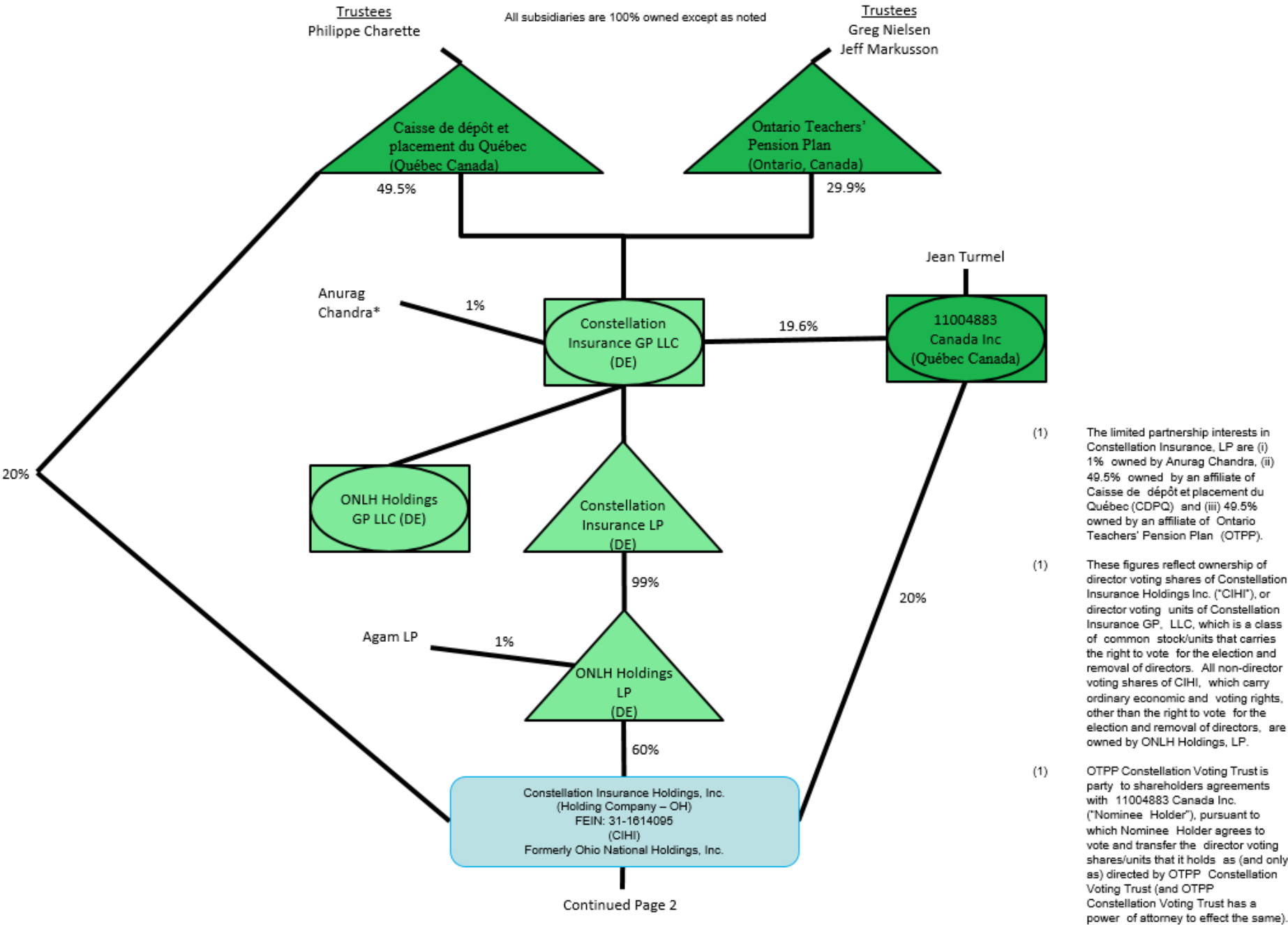
Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	Active Status (a)							
1. Alabama	AL	L	1,163,525	60	251,724	0	1,415,309	0
2. Alaska	AK	L	76,921	0	18,169	0	95,090	0
3. Arizona	AZ	L	1,369,207	0	208,902	0	1,578,109	0
4. Arkansas	AR	L	604,876	0	57,758	0	662,634	0
5. California	CA	L	9,686,201	0	245,278	0	9,931,479	0
6. Colorado	CO	L	2,357,733	0	283,507	0	2,641,240	0
7. Connecticut	CT	L	1,098,631	0	73,057	0	1,171,688	0
8. Delaware	DE	L	167,194	0	18,207	0	185,401	0
9. District of Columbia	DC	L	106,929	0	43,456	0	150,385	0
10. Florida	FL	L	8,716,105	0	2,410,184	0	11,126,289	0
11. Georgia	GA	L	2,610,591	0	232,251	0	2,842,842	0
12. Hawaii	HI	L	42,335	0	20,256	0	62,591	0
13. Idaho	ID	L	794,892	0	80,443	0	875,335	0
14. Illinois	IL	L	2,733,453	0	359,924	0	3,093,377	0
15. Indiana	IN	L	1,215,445	0	155,197	0	1,370,642	0
16. Iowa	IA	L	1,173,483	0	67,380	0	1,240,863	0
17. Kansas	KS	L	1,324,701	750	185,119	0	1,510,570	0
18. Kentucky	KY	L	1,153,333	0	104,350	0	1,257,683	0
19. Louisiana	LA	L	975,215	0	163,527	0	1,138,742	0
20. Maine	ME	L	252,406	0	38,286	0	290,692	0
21. Maryland	MD	L	1,865,375	0	258,822	0	2,124,197	0
22. Massachusetts	MA	L	2,144,199	0	234,565	0	2,378,764	0
23. Michigan	MI	L	3,272,870	0	316,555	0	3,589,425	0
24. Minnesota	MN	L	1,755,771	0	122,841	0	1,878,612	0
25. Mississippi	MS	L	595,760	0	61,672	0	657,432	0
26. Missouri	MO	L	1,321,985	0	231,842	0	1,553,827	0
27. Montana	MT	L	552,794	0	55,614	0	608,408	0
28. Nebraska	NE	L	1,176,012	0	55,455	0	1,231,467	0
29. Nevada	NV	L	557,302	0	79,030	0	636,332	0
30. New Hampshire	NH	L	499,765	0	58,709	0	558,474	0
31. New Jersey	NJ	L	2,465,090	0	418,877	0	2,883,967	0
32. New Mexico	NM	L	191,676	0	36,449	0	228,125	0
33. New York	NY	N	233,460	0	135,093	0	368,553	0
34. North Carolina	NC	L	2,837,005	2,165	591,047	0	3,430,217	0
35. North Dakota	ND	L	243,036	0	16,820	0	259,856	0
36. Ohio	OH	L	6,617,120	0	588,042	0	7,205,162	0
37. Oklahoma	OK	L	1,071,262	0	157,528	0	1,228,790	0
38. Oregon	OR	L	1,156,179	0	125,352	0	1,281,531	0
39. Pennsylvania	PA	L	3,323,212	6,611	470,730	0	3,800,553	0
40. Rhode Island	RI	L	447,336	0	31,903	0	479,239	0
41. South Carolina	SC	L	1,185,297	0	171,661	0	1,356,958	0
42. South Dakota	SD	L	88,398	0	42,364	0	130,762	0
43. Tennessee	TN	L	3,603,678	0	732,085	0	4,335,763	0
44. Texas	TX	L	7,856,338	0	854,455	0	8,710,793	0
45. Utah	UT	L	1,747,116	0	178,432	0	1,925,548	0
46. Vermont	VT	L	143,783	0	31,912	0	175,695	0
47. Virginia	VA	L	2,150,773	100	274,050	0	2,424,923	0
48. Washington	WA	L	1,642,686	0	234,033	0	1,876,719	0
49. West Virginia	WV	L	315,150	0	73,125	0	388,275	0
50. Wisconsin	WI	L	1,028,529	0	200,480	0	1,229,009	0
51. Wyoming	WY	L	196,866	0	13,390	0	210,256	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	18,498	0	0	0	18,498	0
54. Puerto Rico	PR	L	1,016,370	0	337,511	0	1,353,881	0
55. U.S. Virgin Islands	VI	N	570	0	625	0	1,195	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	915	0	1,613	0	2,528	0
58. Aggregate Other Aliens	OT	XXX	1,117	0	1,587	0	2,704	0
59. Subtotal	XXX		90,946,469	9,686	12,211,244	0	103,167,399	0
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		151,780	0	234,249	0	386,029	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		91,098,249	9,686	12,445,493	0	103,553,428	0
96. Plus Reinsurance Assumed	XXX		0	0	34,814	0	34,814	0
97. Totals (All Business)	XXX		91,098,249	9,686	12,480,307	0	103,588,242	0
98. Less Reinsurance Ceded	XXX		44,014,984	0	3,667,594	0	47,682,578	0
99. Totals (All Business) less Reinsurance Ceded	XXX		47,083,265	9,686	8,812,713	0	55,905,664	0
DETAILS OF WRITE-INS								
58001. Other Alien	XXX		1,117	0	1,587	0	2,704	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		1,117	0	1,587	0	2,704	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:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	51	4. Q - Qualified - Qualified or accredited reinsurer.....	0
2. R - Registered - Non-domiciled RRGs.....	0	5. N - None of the above - Not allowed to write business in the state.....	6
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0		

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



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

¹ - CIHI is 60% owned and controlled 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

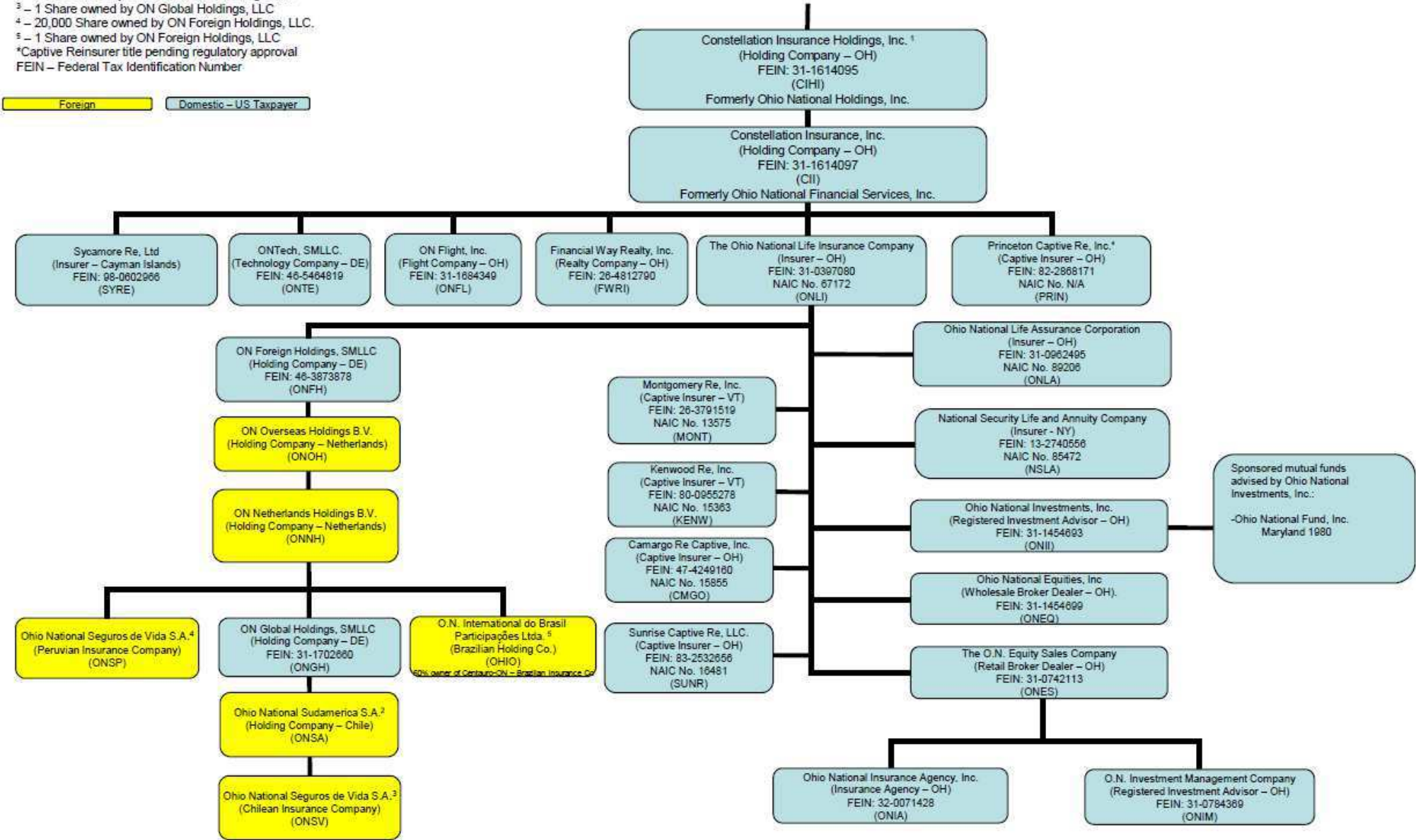
⁵ - 1 Share owned by ON Foreign Holdings, LLC

*Captive Reinsurer title pending regulatory approval

FEIN - Federal Tax Identification Number

All subsidiaries are 100% owned except as noted

Continued from Page 1



STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	.. OH.	 UIP.....	ONLH Holdings LP	Ownership, Board of Directors, Management	60.000	Constellation Insurance GP, LLC	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance Holdings, Inc.	.. OH.	 UIP.....	11004883 Canada Inc.	Ownership, Board of Directors, Management	20.000	Constellation Insurance GP, LLC	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000	31-1614095	0	0		Constellation Insurance 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	Constellation Insurance Holdings, Inc.	00000	31-1614097	0	0		Constellation Insurance, Inc.	.. OH.	 UIP.....	Constellation Insurance Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000	AA-0056843	0	0		Sycamore Re, Ltd.	.. CYM.	 IA.....	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000	46-5464819	0	0		ON Tech, SMLLC	.. DE.	 NIA.....	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000	31-1684349	0	0		ON Flight, Inc.	.. OH.	 NIA.....	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000	26-4812790	0	0		Financial Way Realty, Inc.	.. OH.	 NIA.....	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000	82-2868171	0	0		Princeton Captive Re, Inc.	.. OH.	 NIA.....	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	67172	31-0397080	0	0		The Ohio National Life Insurance Company	.. OH.	 UDP.....	Constellation Insurance, Inc.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Overseas Holding B.V.	.. NLD.	 NIA.....	Ohio National Foreign Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000		0	0		ON Netherlands Holdings B.V.	.. NLD.	 NIA.....	ON Overseas Holding B.V.	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance Holdings, Inc.	00000		0	0		Ohio National Sudamerica S.A.	.. CHL.	 NIA.....	ON Global Holdings, SMLLC	Ownership, Board of Directors, Management	100.000	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... NO.....	0
. 0704	Constellation Insurance 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	Constellation Insurance Holdings, Inc.	... YES.....	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

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

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

Asterisk	

NONE

STATEMENT AS OF MARCH 31, 2023 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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

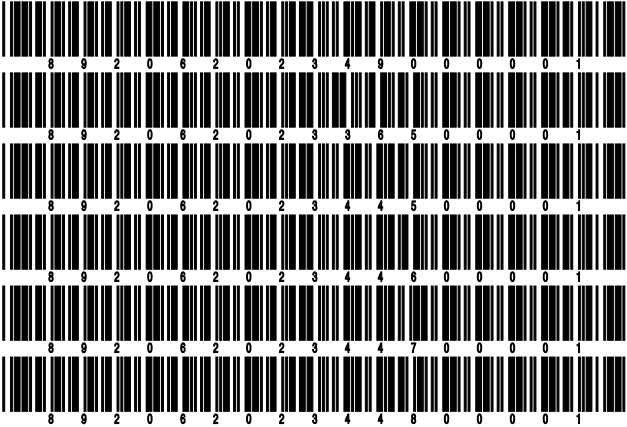
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
--	-----

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 MARCH 31, 2023 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	108,018	166,850	484,991
08.305. VUL Gain (Loss)	175,235	(32,242)	25,874
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	283,253	134,608	510,865

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	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	0	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	452,169,616	421,427,454
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	31,350,000	71,902,500
2.2 Additional investment made after acquisition	0	0
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	11,374,607	41,160,338
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)	472,145,009	452,169,616
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	472,145,009	452,169,616
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	472,145,009	452,169,616

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	37,712,761	34,032,952
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	1,483,234
2.2 Additional investment made after acquisition	550,650	3,378,530
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	16,234	75,380
5. Unrealized valuation increase (decrease)	(462,525)	(892,855)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	63,292	331,122
8. Deduct amortization of premium and depreciation	23,828	33,358
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)	37,730,000	37,712,761
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	37,730,000	37,712,761

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,034,303,304	1,928,619,851
2. Cost of bonds and stocks acquired	26,016,512	287,447,551
3. Accrual of discount	375,367	643,679
4. Unrealized valuation increase (decrease)	(159,913)	(1,871,648)
5. Total gain (loss) on disposals	(1,154,437)	326,663
6. Deduct consideration for bonds and stocks disposed of	27,921,318	175,355,585
7. Deduct amortization of premium	445,812	1,573,854
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	3,879,360
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	17,808	(53,993)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,031,031,511	2,034,303,304
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,031,031,511	2,034,303,304

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,002,491,737	11,439,878	12,532,984	7,986,805	1,009,385,436	0	0	1,002,491,737
2. NAIC 2 (a)	932,825,198	11,427,629	8,992,148	(5,262,917)	929,997,762	0	0	932,825,198
3. NAIC 3 (a)	53,954,654	3,149,005	99,859	(1,966,271)	55,037,529	0	0	53,954,654
4. NAIC 4 (a)	9,979,762	0	6,822,266	(830,782)	2,326,714	0	0	9,979,762
5. NAIC 5 (a)	2,018,636	0	1,159	2,384	2,019,861	0	0	2,018,636
6. NAIC 6 (a)	1,200,977	0	609,531	2,307	593,753	0	0	1,200,977
7. Total Bonds	2,002,470,964	26,016,512	29,057,947	(68,474)	1,999,361,055	0	0	2,002,470,964
PREFERRED STOCK								
8. NAIC 1	15,000,000	0	0	0	15,000,000	0	0	15,000,000
9. NAIC 2	1,528,800	0	0	143,200	1,672,000	0	0	1,528,800
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	16,528,800	0	0	143,200	16,672,000	0	0	16,528,800
15. Total Bonds and Preferred Stock	2,018,999,764	26,016,512	29,057,947	74,726	2,016,033,055	0	0	2,018,999,764

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

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

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	2,211,914
2.	Cost Paid/(Consideration Received) on additions	1,059,221
3.	Unrealized Valuation increase/(decrease)	1,613,346
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(830,380)
6.	Considerations received/(paid) on terminations	0
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,054,101
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,054,101

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.....	4,054,101
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	4,054,101
4.	Part D, Section 1, Column 6	4,054,101
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	4,054,101
8.	Part B, Section 1, Column 13	0
9.	Total (Line 7 plus Line 8)	4,054,101
10.	Part D, Section 1, Column 9	4,054,101
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 MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
3126346	FAIRFIELD	NJ		02/22/2023	.5.625	2,720,000	.0	12,600,000
3126347	FAIRFIELD	NJ		02/22/2023	.5.625	1,380,000	.0	6,400,000
3126348	FAIRFIELD	NJ		02/22/2023	.5.625	3,920,000	.0	18,200,000
3126349	FAIRFIELD	NJ		02/22/2023	.5.625	3,980,000	.0	1,830,000
3126350	FAIRFIELD	NJ		02/22/2023	.5.625	3,000,000	.0	10,500,000
4526345	MURRAY	UT		02/08/2023	.5.700	1,400,000	.0	6,500,000
5026339	MILWAUKEE	WI		01/31/2023	.5.230	4,200,000	.0	8,800,000
5026340	MILWAUKEE	WI		01/31/2023	.5.230	4,500,000	.0	9,860,000
5026342	MILWAUKEE	WI		01/31/2023	.5.230	6,250,000	.0	13,970,000
0599999. Mortgages in good standing - Commercial mortgages-all other						31,350,000	0	88,660,000
0899999. Total Mortgages in good standing						31,350,000	0	88,660,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
3399999 - Totals						31,350,000	0	88,660,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3625785	KETTERING	OH		08/26/2015	01/24/2023	601,005	0	0	0	0	0	0	595,608	595,608	0	0	0
4325959	COLLIERVILLE	TN		11/20/2017	01/27/2023	1,290,075	0	0	0	0	0	0	1,285,043	1,285,043	0	0	0
4425592	LYTLE	TX		12/20/2012	01/10/2023	11,787	0	0	0	0	0	0	11,787	11,787	0	0	0
4426232	GRAND PRAIRIE	TX		09/17/2021	03/10/2023	1,399,576	0	0	0	0	0	0	1,377,552	1,377,552	0	0	0
4925393	HEDGESVILLE	WV		02/11/2008	01/23/2023	27,183	0	0	0	0	0	0	3,331	3,331	0	0	0
5026068	CASHTON	WI		04/17/2019	01/13/2023	618,648	0	0	0	0	0	0	614,937	614,937	0	0	0
0199999. Mortgages closed by repayment						3,948,274	0	0	0	0	0	0	3,888,258	3,888,258	0	0	0
0125745	HOOVER	AL		03/26/2015		1,069,787	0	0	0	0	0	0	0	31,634	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		1,975,315	0	0	0	0	0	0	0	23,652	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,172,376	0	0	0	0	0	0	0	28,291	0	0	0
0325771	PHOENIX	AZ		06/30/2015		848,685	0	0	0	0	0	0	0	17,918	0	0	0
0325823	TEMPE	AZ		04/21/2016		2,786,540	0	0	0	0	0	0	0	25,253	0	0	0
0325824	PHOENIX	AZ		04/26/2016		607,074	0	0	0	0	0	0	0	8,442	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,160,768	0	0	0	0	0	0	0	28,376	0	0	0
0325836	PHOENIX	AZ		06/20/2016		4,338,622	0	0	0	0	0	0	0	38,544	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,168,168	0	0	0	0	0	0	0	10,450	0	0	0
0325904	TUCSON	AZ		05/01/2017		423,016	0	0	0	0	0	0	0	9,035	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0325940	PHOENIX	AZ		09/12/2017		1,148,689	0	0	0	0	0	0	0	13,703	0	0	0
0325941	PHOENIX	AZ		09/12/2017		947,658	0	0	0	0	0	0	0	11,305	0	0	0
0325942	PHOENIX	AZ		09/12/2017		529,218	0	0	0	0	0	0	0	6,313	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,181,811	0	0	0	0	0	0	0	20,735	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		3,306,465	0	0	0	0	0	0	0	61,684	0	0	0
0326022	CHANDLER	AZ		08/22/2018		3,105,788	0	0	0	0	0	0	0	32,500	0	0	0
0326115	SCOTTSDALE	AZ		11/08/2019		3,976,471	0	0	0	0	0	0	0	28,705	0	0	0
0326130	TEMPE	AZ		02/19/2020		721,117	0	0	0	0	0	0	0	11,469	0	0	0
0326248	TUSCON	AZ		11/29/2021		1,143,964	0	0	0	0	0	0	0	14,335	0	0	0
0326274	SCOTTSDALE	AZ		03/08/2022		977,038	0	0	0	0	0	0	0	8,755	0	0	0
0326303	PLACENTIA	CA		07/13/2022		2,079,547	0	0	0	0	0	0	0	15,566	0	0	0
0326313	ORO VALLEY	AZ		09/28/2022		6,617,351	0	0	0	0	0	0	0	49,480	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		2,317,759	0	0	0	0	0	0	0	42,484	0	0	0
0426092	FAYETTEVILLE	AR		07/31/2019		1,278,204	0	0	0	0	0	0	0	21,115	0	0	0
0426098	RUSSELLVILLE	AR		07/31/2019		1,884,448	0	0	0	0	0	0	0	25,526	0	0	0
0426099	ROGERS	AR		07/31/2019		1,102,812	0	0	0	0	0	0	0	18,318	0	0	0
0426100	SPRINGDALE	AR		07/31/2019		1,958,427	0	0	0	0	0	0	0	31,594	0	0	0
0525522	DANA POINT	CA		08/19/2011		430,863	0	0	0	0	0	0	0	26,064	0	0	0
0525849	DEL MAR	CA		08/30/2016		1,864,992	0	0	0	0	0	0	0	23,426	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,130,176	0	0	0	0	0	0	0	27,674	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		2,876,256	0	0	0	0	0	0	0	28,880	0	0	0
0526174	HAYWARD	CA		02/10/2021		4,818,005	0	0	0	0	0	0	0	26,244	0	0	0
0526244	MORENO VALLEY	CA		11/10/2021		2,433,953	0	0	0	0	0	0	0	42,295	0	0	0
0526292	MALIBU	CA		06/03/2022		7,428,545	0	0	0	0	0	0	0	43,474	0	0	0
0625761	GOLDEN	CO		05/22/2015		2,512,725	0	0	0	0	0	0	0	38,513	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		883,611	0	0	0	0	0	0	0	9,690	0	0	0
0626026	FALCON	CO		09/11/2018		2,828,609	0	0	0	0	0	0	0	50,291	0	0	0
0826027	MIDDLETOWN	DE		09/11/2018		1,783,399	0	0	0	0	0	0	0	31,208	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		380,511	0	0	0	0	0	0	0	42,965	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		636,395	0	0	0	0	0	0	0	6,289	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,105,393	0	0	0	0	0	0	0	37,744	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		485,703	0	0	0	0	0	0	0	31,622	0	0	0
1025515	KISSIMEE	FL		07/07/2011		393,928	0	0	0	0	0	0	0	24,332	0	0	0
1025528	ORLANDO	FL		09/29/2011		331,533	0	0	0	0	0	0	0	20,046	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		56,933	0	0	0	0	0	0	0	22,274	0	0	0
1025581	MARIANNA	FL		10/26/2012		657,113	0	0	0	0	0	0	0	29,759	0	0	0
1025647	OCFEE	FL		08/29/2013		648,668	0	0	0	0	0	0	0	24,901	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		221,910	0	0	0	0	0	0	0	50,307	0	0	0
1025691	ORLANDO	FL		07/23/2014		936,446	0	0	0	0	0	0	0	17,887	0	0	0
1025695	NICEVILLE	FL		08/08/2014		745,088	0	0	0	0	0	0	0	8,569	0	0	0
1025698	OCALA	FL		09/03/2014		980,750	0	0	0	0	0	0	0	29,308	0	0	0
1025703	NAPLES	FL		09/19/2014		847,031	0	0	0	0	0	0	0	26,262	0	0	0
1025740	DORAL	FL		02/26/2015		1,409,814	0	0	0	0	0	0	0	22,310	0	0	0
1025784	CLEARWATER	FL		08/19/2015		1,826,158	0	0	0	0	0	0	0	27,136	0	0	0
1025817	NAPLES	FL		02/19/2016		4,129,828	0	0	0	0	0	0	0	47,347	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		204,780	0	0	0	0	0	0	0	14,351	0	0	0
1025878	ORLANDO	FL		01/05/2017		3,250,783	0	0	0	0	0	0	0	62,891	0	0	0
1025885	SHALIMAR	FL		01/30/2017		2,700,141	0	0	0	0	0	0	0	42,023	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		1,547,319	0	0	0	0	0	0	0	32,013	0	0	0
1026111	POMPANO BEACH	FL		10/10/2019		4,400,328	0	0	0	0	0	0	0	45,117	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		883,988	0	0	0	0	0	0	0	10,687	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1126028	SAVANNAH	GA		09/27/2018		1,702,087	0	0	0	0	0	0	0	21,044	0	0	0
1126031	GAINESVILLE	GA		10/25/2018		1,286,259	0	0	0	0	0	0	0	32,160	0	0	0
1126042	MACON	GA		12/14/2018		2,231,558	0	0	0	0	0	0	0	22,560	0	0	0
1126082	SAVANNAH	GA		06/20/2019		1,581,579	0	0	0	0	0	0	0	26,091	0	0	0
1126103	BRUNSWICK	GA		09/06/2019		2,765,072	0	0	0	0	0	0	0	19,449	0	0	0
1126129	WOODSTOCK	GA		01/08/2020		4,134,801	0	0	0	0	0	0	0	94,882	0	0	0
1126218	BRUNSWICK	GA		07/23/2021		1,879,076	0	0	0	0	0	0	0	12,885	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		1,779,650	0	0	0	0	0	0	0	36,760	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,067,537	0	0	0	0	0	0	0	24,304	0	0	0
1425459	GURNEE	IL		07/22/2010		292,989	0	0	0	0	0	0	0	21,142	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		571,206	0	0	0	0	0	0	0	22,475	0	0	0
1425632	CHICAGO	IL		06/20/2013		571,206	0	0	0	0	0	0	0	22,475	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		595,048	0	0	0	0	0	0	0	21,100	0	0	0
1425697	NORTHBROOK	IL		09/03/2014		844,215	0	0	0	0	0	0	0	13,278	0	0	0
1425704	CICERO	IL		09/25/2014		1,560,021	0	0	0	0	0	0	0	25,274	0	0	0
1425860	DEERFIELD	IL		09/29/2016		776,140	0	0	0	0	0	0	0	10,369	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		1,831,711	0	0	0	0	0	0	0	15,577	0	0	0
1425946	BARRINGTON	IL		09/27/2017		698,369	0	0	0	0	0	0	0	8,283	0	0	0
1425953	HINSDALE	IL		10/30/2017		1,835,130	0	0	0	0	0	0	0	21,139	0	0	0
1426023	LOMBARD	IL		08/28/2018		2,199,900	0	0	0	0	0	0	0	23,023	0	0	0
1426217	BUFFALO GROVE	IL		07/22/2021		1,907,654	0	0	0	0	0	0	0	17,827	0	0	0
1426222	FAIRVIEW HEIGHTS	IL		08/03/2021		969,074	0	0	0	0	0	0	0	6,361	0	0	0
1525573	GRIFFITH	IN		09/11/2012		813,375	0	0	0	0	0	0	0	37,436	0	0	0
1525629	GREENFIELD	IN		06/14/2013		972,744	0	0	0	0	0	0	0	38,545	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		427,899	0	0	0	0	0	0	0	13,612	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		242,419	0	0	0	0	0	0	0	29,263	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,188,442	0	0	0	0	0	0	0	31,640	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		553,827	0	0	0	0	0	0	0	13,912	0	0	0
1526001	FISHERS	IN		06/15/2018		1,367,169	0	0	0	0	0	0	0	19,802	0	0	0
1526076	FISHERS	IN		05/28/2019		3,702,275	0	0	0	0	0	0	0	24,812	0	0	0
1526109	FISHERS	IN		09/30/2019		1,449,817	0	0	0	0	0	0	0	19,495	0	0	0
1526296	INDIANAPOLIS	IN		06/06/2022		2,761,995	0	0	0	0	0	0	0	23,116	0	0	0
1526298	NOBLESVILLE	IN		06/23/2022		804,637	0	0	0	0	0	0	0	6,315	0	0	0
1825646	LEXINGTON	KY		08/22/2013		614,766	0	0	0	0	0	0	0	37,905	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		559,494	0	0	0	0	0	0	0	33,931	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,309,862	0	0	0	0	0	0	0	19,576	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,116,980	0	0	0	0	0	0	0	43,115	0	0	0
1826049	RICHMOND	KY		02/14/2019		3,131,639	0	0	0	0	0	0	0	38,092	0	0	0
1826193	BELLEVUE	KY		05/13/2021		690,140	0	0	0	0	0	0	0	6,834	0	0	0
1826210	BURLINGTON	KY		07/07/2021		1,143,999	0	0	0	0	0	0	0	10,802	0	0	0
1826213	LEXINGTON	KY		07/14/2021		1,306,543	0	0	0	0	0	0	0	8,405	0	0	0
1826310	LOUISVILLE	KY		08/30/2022		1,885,736	0	0	0	0	0	0	0	14,436	0	0	0
1826331	DRY RIDGE	KY		11/17/2022		1,130,000	0	0	0	0	0	0	0	12,810	0	0	0
2125621	ABERDEEN	MD		05/10/2013		317,473	0	0	0	0	0	0	0	16,012	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,319,675	0	0	0	0	0	0	0	20,460	0	0	0
2126003	ELKTON	MD		06/22/2018		1,821,521	0	0	0	0	0	0	0	23,918	0	0	0
2126046	CROFTON	MD		12/21/2018		1,311,637	0	0	0	0	0	0	0	13,143	0	0	0
2126053	SILVER SPRING	MD		02/21/2019		3,000,063	0	0	0	0	0	0	0	36,688	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,105,341	0	0	0	0	0	0	0	29,917	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		855,302	0	0	0	0	0	0	0	9,283	0	0	0
2325674	CLARKSTON	MI		01/28/2014		552,909	0	0	0	0	0	0	0	19,266	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2325683	AUBURN HILLS	MI		04/17/2014		440,652	0	0	0	0	0	0	0	24,230	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		886,580	0	0	0	0	0	0	0	23,016	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,367,221	0	0	0	0	0	0	0	19,808	0	0	0
2325870	YPSILANTE	MI		12/12/2016		774,038	0	0	0	0	0	0	0	15,587	0	0	0
2325888	NOVI	MI		02/10/2017		849,580	0	0	0	0	0	0	0	46,253	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,285,729	0	0	0	0	0	0	0	27,368	0	0	0
2326085	ROCHESTER HILLS	MI		06/26/2019		4,873,273	0	0	0	0	0	0	0	89,672	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		303,658	0	0	0	0	0	0	0	17,433	0	0	0
2425812	BUFFALO	MN		01/14/2016		1,730,074	0	0	0	0	0	0	0	24,310	0	0	0
2425962	ST. PAUL	MN		12/15/2017		699,152	0	0	0	0	0	0	0	31,088	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		882,093	0	0	0	0	0	0	0	6,734	0	0	0
2525738	RIDGELAND	MS		02/05/2015		412,035	0	0	0	0	0	0	0	22,285	0	0	0
2525867	MADISON	MS		11/21/2016		778,533	0	0	0	0	0	0	0	10,429	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,316,491	0	0	0	0	0	0	0	32,400	0	0	0
2626219	SAINT CHARLES	MO		07/23/2021		4,734,719	0	0	0	0	0	0	0	82,888	0	0	0
2826284	LAS VEGAS	NV		05/11/2022		5,338,231	0	0	0	0	0	0	0	82,137	0	0	0
3126236	BERNARDSVILLE	NJ		10/06/2021		944,846	0	0	0	0	0	0	0	13,044	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		615,474	0	0	0	0	0	0	0	85,551	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		1,571,420	0	0	0	0	0	0	0	28,470	0	0	0
3226008	PORTALES	NM		07/11/2018		1,051,772	0	0	0	0	0	0	0	17,813	0	0	0
3325115	MORAVIA	NY		12/22/2004		188,372	0	0	0	0	0	0	0	21,206	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,082,115	0	0	0	0	0	0	0	14,646	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		1,556,187	0	0	0	0	0	0	0	44,554	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		1,478,333	0	0	0	0	0	0	0	15,134	0	0	0
3326043	RONKONKOMA	NY		12/18/2018		564,519	0	0	0	0	0	0	0	9,585	0	0	0
3326089	FARMINGDALE	NY		07/30/2019		500,875	0	0	0	0	0	0	0	8,085	0	0	0
3326204	HUNTINGTON	NY		06/18/2021		2,015,168	0	0	0	0	0	0	0	19,067	0	0	0
3326240	HAMBURG	NY		10/21/2021		5,649,373	0	0	0	0	0	0	0	37,939	0	0	0
3326252	HAUPPAUGE	NY		12/08/2021		1,462,530	0	0	0	0	0	0	0	10,399	0	0	0
3326261	FARMINGDALE	NY		12/21/2021		2,379,154	0	0	0	0	0	0	0	33,577	0	0	0
3326267	SCHUYLERVILLE	NY		01/27/2022		867,601	0	0	0	0	0	0	0	19,064	0	0	0
3326269	LONG ISLAND CITY	NY		02/17/2022		3,926,240	0	0	0	0	0	0	0	25,047	0	0	0
3326302	FARMINGDALE	NY		07/01/2022		980,552	0	0	0	0	0	0	0	11,850	0	0	0
3326330	MILFORD	OH		11/17/2022		1,900,000	0	0	0	0	0	0	0	14,119	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		405,717	0	0	0	0	0	0	0	47,068	0	0	0
3425582	MONROE	NC		10/26/2012		821,399	0	0	0	0	0	0	0	37,535	0	0	0
3425753	GARNER	NC		05/01/2015		822,646	0	0	0	0	0	0	0	31,824	0	0	0
3425802	ASHEVILLE	NC		11/23/2015		1,515,740	0	0	0	0	0	0	0	27,934	0	0	0
3425806	DURHAM	NC		12/18/2015		894,055	0	0	0	0	0	0	0	23,310	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,406,847	0	0	0	0	0	0	0	43,595	0	0	0
3425862	MADISON	NC		09/29/2016		491,260	0	0	0	0	0	0	0	5,035	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		849,141	0	0	0	0	0	0	0	12,173	0	0	0
3425911	WAXHAW	NC		06/07/2017		1,867,802	0	0	0	0	0	0	0	14,796	0	0	0
3426036	ASHEVILLE	NC		11/29/2018		1,768,449	0	0	0	0	0	0	0	30,047	0	0	0
3426104	CHARLOTTE	NC		09/13/2019		2,551,246	0	0	0	0	0	0	0	42,180	0	0	0
3426117	GREENSBORO	NC		11/20/2019		3,282,306	0	0	0	0	0	0	0	100,182	0	0	0
3426169	JACKSONVILLE	NC		12/23/2020		1,111,516	0	0	0	0	0	0	0	13,497	0	0	0
3426221	CHARLOTTE	NC		08/03/2021		1,695,887	0	0	0	0	0	0	0	11,130	0	0	0
3426257	MORGANTON	NC		12/16/2021		2,203,757	0	0	0	0	0	0	0	82,322	0	0	0
3625534	FOREST PARK	OH		10/27/2011		527,154	0	0	0	0	0	0	0	19,063	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		40,530	0	0	0	0	0	0	0	30,374	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625627	CENTERVILLE	OH.		06/05/2013		895,911	0	0	0	0	0	0	0	35,745	0	0	0
3625645	CINCINNATI	OH.		08/13/2013		1,046,178	0	0	0	0	0	0	0	38,986	0	0	0
3625672	SPRINGBORO	OH.		01/09/2014		543,367	0	0	0	0	0	0	0	9,085	0	0	0
3625694	BEACHWOOD	OH.		08/05/2014		1,556,558	0	0	0	0	0	0	0	25,288	0	0	0
3625726	CINCINNATI	OH.		12/18/2014		2,261,140	0	0	0	0	0	0	0	35,430	0	0	0
3625785	KETTERING	OH.		08/26/2015		601,005	0	0	0	0	0	0	0	5,397	0	0	0
3625827	LORAIN	OH.		04/29/2016		830,262	0	0	0	0	0	0	0	20,587	0	0	0
3625923	COLUMBUS	OH.		07/10/2017		1,649,994	0	0	0	0	0	0	0	19,401	0	0	0
3625936	NORTH ROYALTON	OH.		08/24/2017		884,452	0	0	0	0	0	0	0	27,926	0	0	0
3625970	FAIRBORN	OH.		12/21/2017		815,139	0	0	0	0	0	0	0	16,180	0	0	0
3625975	BEACHWOOD	OH.		01/25/2018		1,349,123	0	0	0	0	0	0	0	26,163	0	0	0
3625982	OTTAWA	OH.		03/14/2018		682,224	0	0	0	0	0	0	0	14,796	0	0	0
3626005	YOUNGSTOWN	OH.		06/26/2018		757,732	0	0	0	0	0	0	0	13,756	0	0	0
3626030	GARFIELD HEIGHTS	OH.		10/05/2018		1,311,857	0	0	0	0	0	0	0	22,951	0	0	0
3626057	CINCINNATI	OH.		03/11/2019		946,662	0	0	0	0	0	0	0	11,486	0	0	0
3626065	MASON	OH.		04/15/2019		2,136,762	0	0	0	0	0	0	0	51,848	0	0	0
3626072	BROOK PARK	OH.		04/30/2019		1,725,737	0	0	0	0	0	0	0	28,582	0	0	0
3626074	STREETSBORO	OH.		05/02/2019		2,852,658	0	0	0	0	0	0	0	33,249	0	0	0
3626206	CARROLLTON	OH.		06/29/2021		2,017,572	0	0	0	0	0	0	0	26,586	0	0	0
3626216	CAMBRIDGE	OH.		07/15/2021		1,362,669	0	0	0	0	0	0	0	26,470	0	0	0
3626220	CINCINNATI	OH.		07/30/2021		4,542,185	0	0	0	0	0	0	0	49,751	0	0	0
3626264	CENTERVILLE	OH.		12/23/2021		9,071,667	0	0	0	0	0	0	0	85,720	0	0	0
3626268	GROVE CITY	OH.		01/31/2022		1,435,917	0	0	0	0	0	0	0	19,597	0	0	0
3626277	WASHINGTON TOWNSHIP	OH.		03/30/2022		1,622,148	0	0	0	0	0	0	0	14,437	0	0	0
3626278	ANDERSON TOWNSHIP	OH.		03/30/2022		2,441,773	0	0	0	0	0	0	0	26,993	0	0	0
3626329	CINCINNATI	OH.		11/17/2022		1,075,000	0	0	0	0	0	0	0	12,187	0	0	0
3626332	WEST CHESTER	OH.		12/05/2022		1,250,000	0	0	0	0	0	0	0	5,412	0	0	0
3626333	CINCINNATI	OH.		12/14/2022		2,500,000	0	0	0	0	0	0	0	7,551	0	0	0
3725532	TULSA	OK		10/20/2011		542,164	0	0	0	0	0	0	0	24,186	0	0	0
3725944	TULSA	OK		09/15/2017		798,724	0	0	0	0	0	0	0	37,692	0	0	0
3825553	PORTLAND	OR.		05/07/2012		534,784	0	0	0	0	0	0	0	14,584	0	0	0
3825732	SPRINGFIELD	OR.		12/29/2014		1,658,029	0	0	0	0	0	0	0	26,063	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA.		06/15/2006		181,128	0	0	0	0	0	0	0	11,360	0	0	0
3925551	PITTSBURGH	PA.		04/30/2012		143,570	0	0	0	0	0	0	0	24,673	0	0	0
3925552	PITTSBURGH	PA.		04/30/2012		98,787	0	0	0	0	0	0	0	16,960	0	0	0
3926281	BRISTOL	PA.		04/18/2022		4,753,837	0	0	0	0	0	0	0	107,045	0	0	0
4125536	FORT MILL	SC.		10/31/2011		448,041	0	0	0	0	0	0	0	25,826	0	0	0
4125898	CHARLESTON	SC.		03/30/2017		2,277,840	0	0	0	0	0	0	0	21,352	0	0	0
4125918	CONWAY	SC.		06/28/2017		2,026,824	0	0	0	0	0	0	0	24,742	0	0	0
4225864	BELLE FOURCHE	SD.		11/08/2016		1,567,803	0	0	0	0	0	0	0	20,537	0	0	0
4325727	LAKELAND	TN.		12/19/2014		854,477	0	0	0	0	0	0	0	25,996	0	0	0
4325756	FRANKLIN	TN.		05/11/2015		308,426	0	0	0	0	0	0	0	20,175	0	0	0
4325959	COLLIERVILLE	TN.		11/20/2017		1,290,075	0	0	0	0	0	0	0	5,032	0	0	0
4326034	CHATTANOOGA	TN.		11/27/2018		1,002,234	0	0	0	0	0	0	0	10,260	0	0	0
4326055	CHATTANOOGA	TN.		02/27/2019		2,193,074	0	0	0	0	0	0	0	15,133	0	0	0
4326063	CORDOVA	TN.		03/29/2019		1,318,829	0	0	0	0	0	0	0	21,839	0	0	0
4425058	ABILENE	TX.		02/27/2004		1,592,749	0	0	0	0	0	0	0	82,528	0	0	0
4425222	CONROE	TX.		03/28/2006		873,615	0	0	0	0	0	0	0	27,024	0	0	0
4425228	TEMPLE	TX.		04/06/2006		454,753	0	0	0	0	0	0	0	30,143	0	0	0
4425299	CONROE	TX.		01/19/2007		364,910	0	0	0	0	0	0	0	9,776	0	0	0
4425393	TEMPLE	TX.		05/12/2008		494,384	0	0	0	0	0	0	0	17,852	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425554	PORTLAND	TX		05/14/2012		660,478	0	0	0	0	0	0	0	33,127	0	0	0
4425571	EL PASO	TX		08/28/2012		703,642	0	0	0	0	0	0	0	21,963	0	0	0
4425665	LAREDO	TX		11/26/2013		311,131	0	0	0	0	0	0	0	37,315	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		803,013	0	0	0	0	0	0	0	25,519	0	0	0
4425715	EL PASO	TX		10/30/2014		741,603	0	0	0	0	0	0	0	17,002	0	0	0
4425724	FREDERICKSBURG			12/16/2014		647,336	0	0	0	0	0	0	0	28,769	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		1,600,197	0	0	0	0	0	0	0	23,863	0	0	0
4425774	RED OAK	TX		07/10/2015		1,089,015	0	0	0	0	0	0	0	38,908	0	0	0
4425852	DALLAS			09/13/2016		2,276,196	0	0	0	0	0	0	0	30,972	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		1,676,660	0	0	0	0	0	0	0	21,349	0	0	0
4425891	EL PASO	TX		03/06/2017		520,813	0	0	0	0	0	0	0	11,436	0	0	0
4425894	ROCKWALL			03/21/2017		1,079,555	0	0	0	0	0	0	0	12,817	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,358,865	0	0	0	0	0	0	0	20,099	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		688,784	0	0	0	0	0	0	0	14,548	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		1,703,641	0	0	0	0	0	0	0	27,169	0	0	0
4425928	EL PASO	TX		07/18/2017		4,222,242	0	0	0	0	0	0	0	84,664	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,462,942	0	0	0	0	0	0	0	29,305	0	0	0
4425981	EL PASO	TX		03/09/2018		3,440,215	0	0	0	0	0	0	0	38,280	0	0	0
4425984	HOUSTON	TX		03/28/2018		838,892	0	0	0	0	0	0	0	9,608	0	0	0
4426060	MCALLEN	TX		03/26/2019		1,920,836	0	0	0	0	0	0	0	32,098	0	0	0
4426061	SWEETWATER			03/27/2019		2,414,943	0	0	0	0	0	0	0	24,965	0	0	0
4426087	NEW BRAUNFELS	TX		07/15/2019		1,123,064	0	0	0	0	0	0	0	16,854	0	0	0
4426106	HOUSTON	TX		09/19/2019		1,416,791	0	0	0	0	0	0	0	40,085	0	0	0
4426110	FORT WORTH	TX		10/10/2019		3,108,965	0	0	0	0	0	0	0	51,188	0	0	0
4426194	VICTORIA	TX		05/14/2021		3,813,966	0	0	0	0	0	0	0	31,965	0	0	0
4426214	SAN ANTONIO	TX		07/15/2021		2,656,735	0	0	0	0	0	0	0	66,123	0	0	0
4426232	GRAND PRAIRIE	TX		09/17/2021		1,399,576	0	0	0	0	0	0	0	22,024	0	0	0
4426251	SAN ANGELO	TX		12/06/2021		1,934,771	0	0	0	0	0	0	0	18,142	0	0	0
4426262	EAGLE PASS	TX		12/22/2021		2,475,919	0	0	0	0	0	0	0	41,482	0	0	0
4426290	HOUSTON	TX		05/27/2022		1,028,797	0	0	0	0	0	0	0	15,843	0	0	0
4426301	EL PASO	TX		06/28/2022		990,579	0	0	0	0	0	0	0	5,733	0	0	0
4426308	CEDAR PARK	TX		08/23/2022		5,856,019	0	0	0	0	0	0	0	44,517	0	0	0
4426327	SAN ANTONIO	TX		11/10/2022		4,920,000	0	0	0	0	0	0	0	24,305	0	0	0
4426328	ARLINGTON	VA		11/16/2022		5,000,000	0	0	0	0	0	0	0	24,079	0	0	0
4426334	EL PASO	TX		12/20/2022		1,300,000	0	0	0	0	0	0	0	3,981	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		571,206	0	0	0	0	0	0	0	22,475	0	0	0
4526025	SALT LAKE CITY	UT		09/04/2018		1,950,032	0	0	0	0	0	0	0	20,113	0	0	0
4526136	OREM	UT		03/30/2020		2,050,952	0	0	0	0	0	0	0	14,751	0	0	0
4720658	GLEN ALLEN	VA		03/13/2019		2,888,797	0	0	0	0	0	0	0	19,541	0	0	0
4725546	ROANOKE	VA		02/27/2012		911,305	0	0	0	0	0	0	0	26,012	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		105,345	0	0	0	0	0	0	0	44,899	0	0	0
4725706	WOODBRIIDGE	VA		09/30/2014		510,691	0	0	0	0	0	0	0	67,578	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		744,719	0	0	0	0	0	0	0	11,576	0	0	0
4725721	YORKTOWN	VA		12/10/2014		675,307	0	0	0	0	0	0	0	20,545	0	0	0
4725960	NORFOLK	VA		11/22/2017		2,476,388	0	0	0	0	0	0	0	29,321	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		1,622,650	0	0	0	0	0	0	0	31,349	0	0	0
4726029	FARMVILLE	VA		09/27/2018		5,406,630	0	0	0	0	0	0	0	56,395	0	0	0
4726162	STERLING	VA		11/12/2020		2,462,741	0	0	0	0	0	0	0	24,375	0	0	0
4726180	WINCHESTER	VA		03/25/2021		4,148,194	0	0	0	0	0	0	0	62,197	0	0	0
4726196	PORTSMOUTH	VA		05/19/2021		3,221,614	0	0	0	0	0	0	0	30,686	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,131,572	0	0	0	0	0	0	0	45,376	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4825775	SILVERDALE	WA		07/13/2015		2,183,577	0	0	0	0	0	0	0	32,617	0	0	0
4825838	AUBURN	WA		06/29/2016		1,328,251	0	0	0	0	0	0	0	12,074	0	0	0
4825861	TACOMA	WA		10/04/2016		614,853	0	0	0	0	0	0	0	14,428	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		2,515,852	0	0	0	0	0	0	0	30,586	0	0	0
4826050	BURIEN	WA		02/15/2019		1,632,474	0	0	0	0	0	0	0	27,078	0	0	0
4826230	SEATTLE	WA		08/26/2021		3,291,216	0	0	0	0	0	0	0	22,333	0	0	0
4825383	HEDGESVILLE	WV		02/11/2008		27,183	0	0	0	0	0	0	0	23,852	0	0	0
5025890	BURLINGTON	WI		03/03/2017		476,778	0	0	0	0	0	0	0	16,300	0	0	0
5026067	ARCADIA	WI		04/17/2019		661,129	0	0	0	0	0	0	0	11,944	0	0	0
5026068	CASHTON	WI		04/17/2019		618,648	0	0	0	0	0	0	0	3,711	0	0	0
5026339	MILWAUKEE	WI		01/31/2023		0	0	0	0	0	0	0	0	15,414	0	0	0
5026340	MILWAUKEE	WI		01/31/2023		0	0	0	0	0	0	0	0	16,516	0	0	0
5026342	MILWAUKEE	WI		01/31/2023		0	0	0	0	0	0	0	0	22,937	0	0	0
0299999. Mortgages with partial repayments						452,157,830	0	0	0	0	0	0	0	7,486,347	0	0	0
0599999 - Totals						456,106,104	0	0	0	0	0	0	3,888,258	11,374,605	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Ironwood Capital Partners V Feeder LP	Wilmington	DE.....	Ironwood Capital Management V LLC		08/18/2022		0	50,650	0	0	0.313
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									0	50,650	0	XXX
000000-00-0	HarbourVest Partners Co-Investment Fund VI LP	Wilmington	DE.....	HarbourVest Partners Co-Investment Fund VI LP		09/30/2022	1.....	0	500,000	0	0	0.135
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	500,000	0	XXX
6099999. Total - Unaffiliated									0	550,650	0	XXX
6199999. Total - Affiliated									0	0	0	XXX
.....												
.....												
.....												
.....												
.....												
.....												
.....												
6299999 - Totals									0	550,650	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Dyal V US Investors LP	Newark	DE.....	Capital Distribution	12/31/2021	02/28/2023	63,292	0	0	0	0	0	0	63,292	63,292	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	63,292	63,292	0	0	0	0
6099999. Total - Unaffiliated								0	0	0	0	0	0	63,292	63,292	0	0	0	0
6199999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
.....																			
6299999 - Totals								63,292	0	0	0	0	0	63,292	63,292	0	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		03/01/2023	Direct		45,000	45,000	0	1.A FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						45,000	45,000	0	XXX
09261W-AA-2	BLACKROCK DLF IX 2020-1 A-1 4.805% 07/21/30		03/29/2023	Direct		227,964	227,964	0	1.A FE
10806*-AD-7	BRIDGE INVESTMENT GROUP 6.100% 03/29/33		03/29/2023	Deutsche Bank Securities		3,000,000	3,000,000	0	1.G FE
37045X-ED-4	GENERAL MOTORS FINL CO 6.400% 01/09/33		01/04/2023	Deutsche Bank Securities		4,984,700	5,000,000	0	2.C FE
44891A-CB-1	HYUNDAI CAPITAL SERVICES 144A 5.500% 03/30/26		03/28/2023	Barclays		1,992,760	2,000,000	0	2.A FE
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		03/29/2023	Direct		455,851	455,851	0	2.A PL
46331#-AA-7	IRONWOOD CAPITAL PARTNERS V NOTE 5.000% 08/31/36		03/21/2023	Interest Capitalization		3,478	3,478	0	2.A PL
527298-BU-6	LEVEL 3 FINANCING INC 144A 10.500% 05/15/30		03/31/2023	Tax Free Exchange		3,149,005	2,875,000	0	3.B FE
693475-BP-9	PNC FINANCIAL SERVICES GROUP 6.250% Perpet		02/02/2023	Bank of America		2,000,000	2,000,000	0	2.B FE
709599-BT-0	PENSKE TRUCK LEASING 144A 5.550% 05/01/28		03/27/2023	J P Morgan & Co		1,990,840	2,000,000	0	2.B FE
073096-B*-9	BAYPORT POLYMERS LLC SR UNSEC NOTES SER D 5.150% 02/15/35	D.....	02/15/2023	Citi		3,000,000	3,000,000	0	1.E PL
17150E-AC-5	CHURCHILL MIDDLE MARKET CLO LT 2023-1A AF 6.950% 10/01/32	D.....	03/16/2023	Natixis Securities		3,000,000	3,000,000	0	1.D FE
22550L-2C-4	CREDIT SUISSE NEW YORK 2.950% 04/09/25	D.....	01/04/2023	Goldman Sachs & Co		1,168,914	1,296,000	9,239	1.G FE
22550L-2L-4	CREDIT SUISSE NEW YORK 7.950% 01/09/25	D.....	01/04/2023	Credit Suisse		998,000	1,000,000	0	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						25,971,512	25,858,293	9,239	XXX
2509999997. Total - Bonds - Part 3						26,016,512	25,903,293	9,239	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						26,016,512	25,903,293	9,239	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
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						26,016,512	XXX	9,239	XXX

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36194S-PD-4	GN AU4920 GN AU4920 3.020% 09/15/41		03/15/2023	Paydown		31,708	31,708	32,293	32,033	0	(325)	0	(325)	0	31,708	0	0	0	160	09/15/2041	1.A
..36197J-ZL-2	GOVERNMENT NATIONAL MTG ASSOC GN A26147		03/01/2023	Paydown		51,093	51,093	52,913	52,020	0	(928)	0	(928)	0	51,093	0	0	0	336	03/15/2037	1.A
..36230T-B2-7	GN 758157 4.550% 05/15/38		03/01/2023	Paydown		34,777	34,777	38,690	37,439	0	(2,662)	0	(2,662)	0	34,777	0	0	0	264	05/15/2038	1.A
..36230T-B2-7	GN 758157 4.550% 05/15/38		02/01/2023	Paydown		17,389	17,389	19,345	18,719	0	(1,331)	0	(1,331)	0	17,389	0	0	0	132	05/15/2038	1.E FE
..36235*-AB-7	CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE BACKED CERT 4.730% 06/15/30		03/15/2023	Redemption 100.0000		41,001	41,001	41,001	41,001	0	0	0	0	0	41,001	0	0	0	324	06/15/2030	1.B
..38373M-2F-6	GNMA 2008-80 IO 2.132% 04/16/50		03/01/2023	Paydown		0	0	6,557	6,194	0	(6,194)	0	(6,194)	0	0	0	0	0	177	04/16/2050	1.A
..38376G-2H-2	GNMA 2011-92 C 3.726% 04/16/52		03/01/2023	Paydown		10,550	10,550	10,479	10,479	0	.71	0	.71	0	10,550	0	0	0	66	04/16/2052	1.A
..38377G-S7-5	GNMA 2010-89 PD 4.000% 07/20/40		03/01/2023	Paydown		43,466	43,466	45,910	43,736	0	(270)	0	(270)	0	43,466	0	0	0	286	07/20/2040	1.A
..38377T-GE-5	GNMA 2011-2 HG 4.000% 01/20/41		03/01/2023	Paydown		28,631	28,631	31,977	29,740	0	(1,109)	0	(1,109)	0	28,631	0	0	0	170	01/20/2041	1.A
..38377T-LL-3	GNMA 2011-3 QP 4.000% 06/20/40		03/01/2023	Paydown		38,240	38,240	42,542	38,318	0	(78)	0	(78)	0	38,240	0	0	0	231	06/20/2040	1.A
..38377T-SC-6	GNMA 2011-30 BL 4.000% 06/20/40		03/01/2023	Paydown		102,314	102,314	109,221	102,373	0	(59)	0	(59)	0	102,314	0	0	0	622	06/20/2040	1.A
..38378N-3J-0	GNMA 2014-67 DE 3.680% 11/16/46		03/01/2023	Paydown		29,403	29,403	29,206	29,345	0	.58	0	.58	0	29,403	0	0	0	181	11/16/2046	1.A
..38378X-SU-6	GNMA 2014-150 C 3.400% 12/16/49		03/01/2023	Paydown		52,988	52,988	54,743	52,953	0	.34	0	.34	0	52,988	0	0	0	301	12/16/2049	1.A
..38378X-VL-2	GNMA 2014-155 VA 3.000% 03/16/37		03/01/2023	Paydown		56,007	56,007	57,302	56,333	0	(326)	0	(326)	0	56,007	0	0	0	280	03/16/2037	1.A
0109999999. Subtotal - Bonds - U.S. Governments						537,567	537,567	572,049	550,683	0	(13,119)	0	(13,119)	0	537,567	0	0	0	3,530	XXX	XXX
..25477P-NF-8	DIST OF COLUMBIA HSG FIN AGY 2014-A A 3.875% 06/15/45		03/01/2023	Redemption 100.0000		8,333	8,333	8,333	8,333	0	0	0	0	0	8,333	0	0	0	27	06/15/2045	1.B FE
..45201Y-YJ-0	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.625% 12/01/42		03/01/2023	Redemption 100.0000		20,841	20,841	20,841	20,841	0	0	0	0	0	20,841	0	0	0	91	12/01/2042	1.A FE
..47659#-AA-9	JERSEY CITY, NEW JERSEY CTL 3.600% 09/15/52		03/15/2023	Various		1,169	1,169	1,179	1,178	0	0	0	0	0	1,178	0	(9)	(9)	7	09/15/2052	1.D
..57563R-KE-8	MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J 2012 4.800% 07/01/27		01/01/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	360	07/01/2027	1.F FE
..63607V-AB-2	NATIONAL FIN AUTH NH FEDERAL L 3.278% 10/01/37		01/01/2023	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	123	10/01/2037	2.B FE
..646080-UN-9	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN 3.250% 12/01/39		01/24/2023	Redemption 100.0000		205,000	205,000	203,782	203,939	0	.3	0	.3	0	203,942	0	1,058	1,058	981	12/01/2039	1.B FE
..678553-AS-7	OKLAHOMA CITY ECONOMIC DEV 2013A 3.804% 03/01/27		03/01/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,020	03/01/2027	1.C FE
..678553-AU-2	OKLAHOMA CITY ECONOMIC DEV 2013A 3.997% 03/01/28		03/01/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	19,985	03/01/2028	1.C FE
..678553-AV-0	OKLAHOMA CITY ECONOMIC DEV 2013A 4.097% 03/01/29		03/01/2023	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,485	03/01/2029	1.C FE
..79467B-CM-5	SALES TAX SECURITIZATION CORP 4.637% 01/01/40		01/01/2023	Redemption 100.0000		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	464	01/01/2040	1.C FE
..843375-ZM-1	SOUTHERN MINNESOTA MUNICIPAL POWER AGENCY 4.324% 01/01/23		01/01/2023	Maturity		935,000	935,000	935,000	935,000	0	0	0	0	0	935,000	0	0	0	20,215	01/01/2023	1.E FE
..88271H-FL-8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.700% 09/01/41		01/01/2023	Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	45	09/01/2041	1.A FE
..92812U-Q4-3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.500% 10/25/37		03/01/2023	Paydown		36,386	36,386	36,386	36,386	0	0	0	0	0	36,386	0	0	0	217	10/25/2037	1.A FE
..92812V-MA-1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/39 ..		03/25/2023	Redemption 100.0000		21,919	21,919	21,919	21,919	0	0	0	0	0	21,919	0	0	0	105	11/25/2039	1.A FE
..93978P-KP-1	WASHINGTON ST HSG FIN COMM SERIES 2011A 4.750% 07/01/29		01/01/2023	Redemption 100.0000		10,000	10,000	10,088	10,000	0	0	0	0	0	10,000	0	0	0	238	07/01/2029	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						4,293,648	4,293,648	4,292,528	4,292,596	0	3	0	3	0	4,292,599	0	1,049	1,049	82,363	XXX	XXX
..313648-DP-2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2023	Paydown		191,483	191,483	207,400	191,372	0	(66)	0	(66)	0	191,307	0	177	177	1,068	02/25/2038	1.A

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..3136AB-YJ-6	FANNIE MAE 2013-1 VB 3.000% 02/25/33		03/01/2023	Paydown		519,358	519,358	532,991	519,674	0	(316)	0	(316)	0	519,358	0	0	0	2,529	02/25/2033	1.A
..3136AG-HV-7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2023	Paydown		96,167	96,167	95,562	95,938	0	230	0	230	0	96,167	0	0	0	577	07/25/2033	1.A
..3137AR-WS-1	FHR 4073 HC 3.500% 03/15/35		03/01/2023	Paydown		155,478	155,478	168,207	155,819	0	(342)	0	(342)	0	155,478	0	0	0	955	03/15/2035	1.A
..3137B3-4W-5	FHR 4215 LV 3.500% 04/15/33		03/01/2023	Paydown		127,565	127,565	127,027	127,368	0	197	0	197	0	127,565	0	0	0	715	04/15/2033	1.A
..31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32		03/01/2023	Paydown		43,510	43,510	41,824	43,045	0	465	0	465	0	43,510	0	0	0	374	09/25/2032	1.A
..31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2023	Paydown		10,832	10,832	9,774	10,621	0	211	0	211	0	10,832	0	0	0	99	08/15/2032	1.A
..31393A-5P-8	FNMA 2003-43 PE 5.500% 05/25/33		03/01/2023	Paydown		11,097	11,097	10,898	11,033	0	64	0	64	0	11,097	0	0	0	105	05/25/2033	1.A
..31393N-4A-4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2023	Paydown		23,191	23,191	23,010	23,109	0	82	0	82	0	23,191	0	0	0	189	03/15/2033	1.A
..31398Q-TQ-0	FREDDIE MAC 3747 HX 4.500% 11/15/39		03/01/2023	Paydown		100,291	100,291	105,995	100,354	0	(63)	0	(63)	0	100,291	0	0	0	745	11/15/2039	1.A
..33803W-AA-7	FISHERS LANE ASSOC LLC US GOVT LEASE BACKED CERT 3.666% 08/05/30		03/05/2023	Redemption 100.0000		90,859	90,859	92,761	91,616	0	(10)	0	(10)	0	91,606	0	(747)	(747)	556	08/05/2030	1.B
0909999999 Subtotal - Bonds - U.S. Special Revenues						1,369,831	1,369,831	1,415,449	1,369,949	0	452	0	452	0	1,370,402	0	(570)	(570)	7,912	XXX	XXX
..00182@-AA-6	AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38		03/31/2023	Redemption 100.0000		25,120	25,120	25,120	25,120	0	0	0	0	0	25,120	0	0	0	146	10/31/2038	1.D
..00184*-AA-6	AZ RANDALL OH LANDLORD LLC 3.610% 03/31/39		03/31/2023	Redemption 100.0000		24,763	24,763	24,763	24,763	0	0	0	0	0	24,763	0	0	0	149	03/31/2039	1.D
..00225#-AA-3	AMZN (GR MI) CTL Pass-Thru Tru CTL - LEASE BACKED NOTES 4.095% 09/30/39		03/31/2023	Redemption 100.0000		15,429	15,429	15,429	15,429	0	0	0	0	0	15,429	0	0	0	105	09/30/2039	1.E
..008414-AA-2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1 3.500% 07/25/43		03/01/2023	Paydown		4,010	4,010	3,836	3,947	0	0	0	0	0	3,948	0	63	63	18	07/25/2043	1.A
..00909@-A*-5	AMAZON FORT WORTH TX LEASE COL 4.494% 11/10/39		03/10/2023	Redemption 100.0000		11,379	11,379	11,379	11,379	0	0	0	0	0	11,379	0	0	0	85	11/10/2039	1.E
..02660T-BU-6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5 4.452% 10/25/34		03/01/2023	Paydown		4,672	4,672	3,872	3,872	0	800	0	800	0	4,672	0	0	0	31	10/25/2034	1.A FM
..03464T-AB-5	ANGEL OAK MORTGAGE TRUST 2022-3 A2 4.160% 01/25/67		03/01/2023	Paydown		68,196	68,196	66,741	66,865	0	1,331	0	1,331	0	68,196	0	0	0	501	01/25/2067	1.C FE
..038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		03/15/2023	Paydown		9,177	9,177	9,176	9,177	0	1	0	1	0	9,177	0	0	0	60	07/16/2040	1.E FE
..038370-AA-0	AQUA FINANCE TRUST 2019A A 3.140% 07/16/40		01/15/2023	Paydown		5,032	5,032	5,031	5,032	0	0	0	0	0	5,032	0	0	0	13	07/16/2040	1.F FE
..038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		03/17/2023	Paydown		36,284	36,284	36,278	36,284	0	0	0	0	0	36,284	0	0	0	143	07/17/2046	1.E FE
..038413-AA-8	AQUA FINANCE TRUST 2020-AA A 1.900% 07/17/46		01/17/2023	Paydown		17,815	17,815	17,811	17,815	0	0	0	0	0	17,815	0	0	0	28	07/17/2046	1.F FE
..038779-AB-0	ARBYS FUNDING LLC 2020-1A A2 3.237% 07/30/50		01/30/2023	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	71	07/30/2050	2.C FE
..05590#-AA-9	BPHQ 2017 CTL Pass-Through Tru CTL 3.540% 11/15/32		03/15/2023	Redemption 100.0000		26,906	26,906	26,906	26,906	0	0	0	0	0	26,906	0	0	0	159	11/15/2032	1.F
..05607B-AA-9	BXG RECEIVABLES NOTE TRUST 2017-A A 2.950% 10/04/32		03/02/2023	Paydown		32,042	32,042	32,041	32,040	0	0	0	0	0	32,040	0	1	1	159	10/04/2032	1.F FE
..09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4.213% 12/16/41		02/15/2023	Paydown		8,343	8,343	8,343	8,343	0	0	0	0	0	8,343	0	0	0	45	12/16/2041	1.G FE
..09261W-AW-4	BLACKROCK DLF IX 2020-1 W 2.500% 07/21/30		01/17/2023	Paydown		16,345	16,345	16,345	16,345	0	0	0	0	0	16,345	0	0	0	104	07/21/2030	4.B FE
..10623*-AA-4	BRAZOS SANDY CREEK ELEC COOP 6.540% 06/30/24		01/27/2023	Redemption 58.6792		597,607	1,018,431	597,607	597,607	0	0	0	0	0	597,607	0	0	0	30,170	06/30/2024	6. FE
..11043X-AA-1	BRITISH AIR 19-1 AA PTT 144A 3.300% 12/15/32		03/15/2023	Redemption 100.0000		15,780	15,780	16,500	16,317	0	(17)	0	(17)	0	16,300	0	(520)	(520)	130	12/15/2032	1.F FE
..12327A-AA-6	BUSINESS JET SECURITIES, LLC 2022-1A A 4.455% 06/15/37		03/15/2023	Paydown		256,871	256,871	249,205	250,254	0	6,617	0	6,617	0	256,871	0	0	0	1,692	06/15/2037	1.G FE

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..12510H-AE-0	CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480% 02/15/50		03/15/2023	Paydown		1,875	1,875	1,874	1,875	0	0	0	0	0	1,875	0	0	0	11	02/15/2050	1.E FE
..12510H-AQ-3	CAPITAL AUTOMOTIVE REIT 2022-1A A2 3.700% 03/15/52		03/15/2023	Paydown		12,500	12,500	12,498	12,498	0	2	0	2	0	12,500	0	0	0	78	03/15/2052	1.E FE
..12565K-AF-4	CLI FUNDING LLC 2022-1A B1 3.120% 01/18/47		03/18/2023	Paydown		60,000	60,000	59,986	59,986	0	14	0	14	0	60,000	0	0	0	312	01/18/2047	2.B FE
..12646W-AH-7	CREDIT SUISSE COM MTGE TRUST 2013-1VR2 A2 3.000% 04/25/43		03/01/2023	Paydown		5,827	5,827	5,924	5,869	0	0	0	0	0	5,869	0	(42)	(42)	22	04/25/2043	1.A
..12667F-R5-6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2A3 5.500% 02/25/35		03/01/2023	Paydown		27,749	27,749	23,036	25,381	0	13	0	13	0	25,394	0	2,355	2,355	281	02/25/2035	1.A FM
..12667F-VF-9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 40B1 6.500% 10/25/34		03/01/2023	Paydown		7,521	7,521	6,736	7,419	0	102	0	102	0	7,521	0	0	0	83	10/25/2034	1.A FM
..12667F-Y3-3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A13 5.500% 03/25/35		03/01/2023	Paydown		16,006	18,273	16,497	16,497	0	0	0	0	0	16,497	0	(491)	(491)	157	03/25/2035	1.A FM
..12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A8 5.500% 11/25/35		03/01/2023	Paydown		15,809	15,809	11,447	11,447	0	61	0	61	0	11,507	0	4,302	4,302	131	11/25/2035	1.A FM
..126694-CV-8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.500% 10/25/35		03/01/2023	Paydown		1,197	1,226	1,069	1,159	0	0	0	0	0	1,159	0	38	38	11	10/25/2035	5.B FM
..12669G-C8-2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.500% 06/25/35		01/01/2023	Paydown		28	28	19	20	0	0	0	0	0	20	0	8	8	0	06/25/2035	2.C FM
..156686-AJ-6	CENTURYTEL INC SENIOR NOTES SERIES D 7.200% 12/01/25		03/31/2023	Tax Free Exchange		3,149,005	3,125,000	3,235,406	3,151,001	0	(1,996)	0	(1,996)	0	3,149,005	0	0	0	75,000	12/01/2025	4.C FE
..16159G-AC-3	Chase Mortgage Finance Corpora 2019-ATR2 A3 3.500% 07/25/49		03/01/2023	Paydown		2,418	2,418	2,445	2,429	0	0	0	0	0	2,429	0	(11)	(11)	14	07/25/2049	1.A
..16164A-AC-9	Chase Mortgage Finance Corpora 2016-2 M2 3.750% 02/25/44		03/01/2023	Paydown		20,210	20,210	20,732	20,388	0	(1)	0	(1)	0	20,387	0	(177)	(177)	121	02/25/2044	1.A
..16165T-AJ-2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/25/35		03/01/2023	Paydown		0	296	249	274	0	0	0	0	0	274	0	(274)	(274)	4	02/25/2035	4.A FM
..172973-2R-9	CITICORP MORTGAGE SECURITIES 2005-6 1A5 5.625% 09/25/35		03/01/2023	Paydown		4,317	4,317	4,122	4,122	0	0	0	0	0	4,122	0	195	195	48	09/25/2035	1.A FM
..17312D-AC-2	CITICORP MORTGAGE SECURITIES 2007-8 1A3 6.000% 09/25/37		01/01/2023	Paydown		230	230	229	229	0	0	0	0	0	229	0	1	1	1	09/25/2037	1.A FM
..17321L-AA-7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A1 3.479% 10/25/43		03/01/2023	Paydown		3,623	3,623	3,549	3,595	0	0	0	0	0	3,595	0	28	28	21	10/25/2043	1.A
..17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1 3.500% 06/25/44		03/01/2023	Paydown		6,946	6,946	6,974	6,950	0	0	0	0	0	6,950	0	(3)	(3)	38	06/25/2044	1.A
..17323T-AC-4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A 4.250% 01/25/53		03/01/2023	Paydown		5,051	5,051	5,164	5,089	0	0	0	0	0	5,088	0	(38)	(38)	36	01/25/2053	1.A
..19260M-AA-4	COINSTAR FUNDING, LLC 2017-1A A2 5.216% 04/25/47		01/25/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	65	04/25/2047	2.C FE
..20267U-AA-7	COMMONBOND STUDENT LOAN TRUST 2016-B A1 2.730% 10/25/40		03/25/2023	Paydown		6,009	6,009	6,008	6,009	0	1	0	1	0	6,009	0	0	0	26	10/25/2040	1.A FE
..22541Q-VG-4	CS FIRST BOSTON MORTGAGE 2003-23 1A4 5.500% 10/25/33		03/01/2023	Paydown		7,168	7,168	7,073	7,116	0	0	0	0	0	7,116	0	52	52	68	10/25/2033	1.A FM
..225458-AY-4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A23 5.500% 02/25/35		03/01/2023	Paydown		3,816	3,816	3,751	3,751	0	0	0	0	0	3,751	0	65	65	34	02/25/2035	1.A FM
..22970*-AA-8	BGS BNSF CTL - Series 2015-1 PT 4.070% 05/15/34		03/15/2023	Redemption 100.0000		45,464	45,464	45,464	45,464	0	0	0	0	0	45,464	0	0	0	309	05/15/2034	1.D PL
..22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		03/15/2023	Redemption 100.0000		14,692	14,692	14,793	14,780	0	(1)	0	(1)	0	14,779	0	(87)	(87)	98	05/15/2034	1.D
..22970*-AB-6	BGS BNSF CTL PT Tr Cert Ser 2021 3.200% 05/15/34		01/15/2023	Redemption 100.0000		7,316	7,316	7,367	7,361	0	0	0	0	0	7,360	0	(44)	(44)	20	05/15/2034	1.G YE

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..24736X-AA-6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/27		01/30/2023	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	397	07/30/2027	1.F FE
..24736Y-AA-4	DELTA AIRLINES 2015-1 A 3.875% 07/30/27		01/30/2023	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	425	07/30/2027	2.A FE
..252722-AC-7	DIAMOND RESORTS OWNER TRUST 2019-1A C 4.020% 02/20/32		03/20/2023	Paydown		23,035	23,035	23,029	23,031	0	3	0	3	0	23,035	0	0	0	152	02/20/2032	2.B FE
..25755T-AL-4	DOMINOS PIZZA MASTER ISSUER 2019-1A 3.668% 10/25/49		01/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	69	10/25/2049	2.A FE
..26209X-AC-5	DRIVEN BRANDS FUNDING, LLC 2020-2A A2 3.237% 01/20/51		01/20/2023	Paydown		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	30	01/20/2051	2.C FE
..28416D-AB-6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.960% 03/25/30		03/25/2023	Paydown		35,829	35,829	35,819	35,825	0	4	0	4	0	35,829	0	0	0	181	03/25/2030	1.F FE
..28924A-AB-7	ELM TRUST 2020-4A A2 2.286% 10/20/29		03/20/2023	Paydown		21,367	21,367	21,367	21,367	0	0	0	0	0	21,367	0	0	0	122	10/20/2029	1.F FE
..29977J-AB-2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.500% 03/25/43		03/01/2023	Paydown		3,436	3,436	3,456	3,442	0	(6)	0	(6)	0	3,436	0	0	0	16	03/25/2043	1.A
..29977K-AA-1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.000% 06/25/43		03/01/2023	Paydown		5,211	5,211	5,133	5,181	0	31	0	31	0	5,211	0	0	0	31	06/25/2043	1.A
..30288*-AA-8	FLNG LIQUEFACTION 2 LLC SENIOR SECURED NOTES 4.540% 03/31/38		03/31/2023	Redemption 100.0000		20,500	20,500	20,500	20,500	0	0	0	0	0	20,500	0	0	0	465	03/31/2038	2.B FE
..3140FX-ED-0	FNMA BFO131 3.500% 08/01/56		03/01/2023	Paydown		31,094	31,094	31,959	31,916	0	(822)	0	(822)	0	31,094	0	0	0	186	08/01/2056	1.A
..33767C-AD-9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.500% 03/25/45		03/01/2023	Paydown		1,703	1,703	1,736	1,714	0	0	0	0	0	1,714	0	(11)	(11)	10	03/25/2045	1.A
..33851K-AC-0	FLAGSTAR MORTGAGE TRUST 2020-2 A2 3.000% 08/25/50		03/01/2023	Paydown		6,017	6,017	6,186	6,151	0	(134)	0	(134)	0	6,017	0	0	0	21	08/25/2050	1.A
..33972P-AA-7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03/31/38		03/31/2023	Redemption 100.0000		97,500	97,500	97,500	97,500	0	0	0	0	0	97,500	0	0	0	2,011	03/31/2038	2.B FE
..34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC 2.920% 08/15/38		02/15/2023	Redemption 100.0000		126,991	126,991	126,991	126,991	0	0	0	0	0	126,991	0	0	0	1,854	08/15/2038	2.B PL
..36157R-D9-3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/29		03/01/2023	Paydown		18,841	12,670	10,785	10,462	1,448	13	0	1,461	0	11,924	0	6,917	6,917	311	04/25/2029	6.FM
..37959P-AC-1	GLOBAL SC FINANCE SRL 2020-2A A 2.260% 11/19/40		03/17/2023	Paydown		27,011	27,011	27,000	27,002	0	8	0	8	0	27,011	0	0	0	100	11/19/2040	1.F FE
..411707-AK-8	OKE RESTAURANTS HOLDINGS INC 2021-1A A2 2.865% 06/20/51		03/20/2023	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	90	06/20/2051	2.B FE
..42770Q-AA-0	HERO FUNDING TRUST 2014-2A A 3.990% 09/21/40		03/20/2023	Paydown		17,388	17,388	17,377	17,381	0	8	0	8	0	17,388	0	0	0	347	09/21/2040	1.A FE
..42771T-AA-3	HERO FUNDING TRUST 2015-3A A 4.280% 09/20/41		03/20/2023	Paydown		12,701	12,701	12,700	12,701	0	0	0	0	0	12,701	0	1	1	98	09/20/2041	1.A FE
..45254T-PM-0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6 4.812% 08/25/34		03/01/2023	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	08/25/2034	1.A FM
..45660N-QF-5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7 5.500% 06/25/33		01/01/2023	Paydown		4,689	4,689	4,626	4,656	0	0	0	0	0	4,656	0	34	34	21	06/25/2033	1.A FM
..45783N-AA-5	INSTAR LEASING III LLC 2021-1A A 2.300% 02/15/54		03/15/2023	Paydown		10,646	10,646	10,641	10,642	0	4	0	4	0	10,646	0	0	0	41	02/15/2054	1.F FE
..46592E-AC-0	JP MORGAN MORTGAGE TRUST 2021-1 A3 2.500% 06/25/51		03/01/2023	Paydown		9,144	9,144	9,516	9,453	0	(309)	0	(309)	0	9,144	0	0	0	36	06/25/2051	1.A
..46616M-AA-8	HENDERSON RECEIVABLES LLC 2010-3A A 3.820% 12/15/48		03/15/2023	Paydown		13,290	13,290	13,207	13,250	0	40	0	40	0	13,290	0	0	0	84	12/15/2048	1.A FE
..46641C-AA-9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.797% 01/25/44		03/01/2023	Paydown		23,402	23,402	23,991	23,725	0	(1)	0	(1)	0	23,723	0	(321)	(321)	147	01/25/2044	1.A
..46651B-AC-4	JP MORGAN MORTGAGE TRUST 2019-6 A3 3.500% 12/25/49		03/01/2023	Paydown		6,161	6,161	6,257	6,222	0	0	0	0	0	6,222	0	(61)	(61)	42	12/25/2049	1.A
..46651N-AA-2	JOL AIR 2019-1 A 3.967% 04/15/44		03/15/2023	Paydown		52,375	52,375	52,375	52,373	0	2	0	2	0	52,375	0	0	0	350	04/15/2044	2.A FE

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..46651Y-AH-3	JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500% 05/25/50		03/01/2023	Paydown Redemption 100.0000		29,500	29,500	30,313	29,984	0	(484)	0	(484)	0	29,500	0	0	0	173	05/25/2050	1.A
..46671@-AA-7	JRD HOLDINGS SECURED TRUST CTL 3.620% 01/15/41		03/15/2023	Redemption 100.0000		183	183	183	183	0	0	0	0	0	183	0	0	0	1	01/15/2041	2.B
..46673*-AA-7	JRD HOLDINGS SECURED TRUST 2021-2 3.214% 12/15/41		03/15/2023	Redemption 100.0000		20,861	20,861	20,861	20,861	0	0	0	0	0	20,861	0	0	0	112	12/15/2041	2.B
..47715*-AA-5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.420% 03/05/23		03/05/2023	Redemption 100.0000		1,342,018	1,342,018	1,342,018	1,342,018	0	0	0	0	0	1,342,018	0	0	0	29,659	03/05/2023	1.E FE
..48255K-AA-4	KKR CORE HOLDING COMPANY LLC SENIOR SECURED NOTES 4.000% 08/12/31		12/23/2022	Redemption 100.0000		68,549	68,549	68,549	68,549	0	0	0	0	0	68,549	0	0	0	0	08/12/2031	2.B PL
..50543L-AA-0	LABRADOR AVIATION FINANCE LTD 2016-1A A1 4.300% 01/15/42		03/15/2023	Paydown		17,716	17,716	17,373	17,548	0	169	0	169	0	17,716	0	0	0	131	01/15/2042	3.A FE
..530715-AD-3	LIBERTY MEDIA CORP DEBENTURES 8.500% 07/15/29		03/30/2023	Various		1,830,000	6,000,000	2,944,260	2,944,260	0	47,256	0	47,256	0	2,991,516	0	(1,161,516)	(1,161,516)	347,792	07/15/2029	4.C FE
..55266C-XM-3	FIFTH THIRD BANCORP 6.835% 12/01/27		03/01/2023	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,168	12/01/2027	1.G FE
..553896-AC-5	MWV OWNER TRUST 2017-1A C 2.990% 12/20/34		03/20/2023	Paydown		12,859	12,859	12,858	12,858	0	1	0	1	0	12,859	0	0	0	63	12/20/2034	2.B FE
..55400V-AA-9	MWV OWNER TRUST 2022-2A A 6.110% 10/21/41		03/20/2023	Paydown		454,751	454,751	454,678	454,689	0	62	0	62	0	454,751	0	0	0	7,533	10/21/2041	1.A FE
..56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT SENIOR NOTE 4.560% 09/30/25		01/05/2023	Redemption 100.0000		37,143	37,143	37,143	37,143	0	0	0	0	0	37,143	0	0	0	847	09/30/2025	3.A PL
..59048@-AA-6	MESA AIRLINES 2015-1 A 4.750% 07/15/29		01/15/2023	Redemption 100.0000		122,524	122,524	122,524	122,524	0	0	0	0	0	122,524	0	0	0	2,910	07/15/2029	2.B PL
..59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		03/15/2023	Paydown		11,158	11,158	10,572	11,057	0	101	0	101	0	11,158	0	0	0	136	07/15/2038	1.F FE
..59549W-AA-1	MID STATE TRUST SERIES 11 A1 4.864% 07/15/38		02/15/2023	Paydown		16,863	16,863	15,977	16,710	0	153	0	153	0	16,863	0	0	0	105	07/15/2038	1.G FE
..59980T-AB-2	MILL CITY MORTGAGE TRUST 2016-1 M1 3.150% 04/25/57		03/01/2023	Paydown Redemption 100.0000		292,835	292,835	293,787	292,285	0	550	0	550	0	292,835	0	0	0	1,513	04/25/2057	1.A
..617734-A@-7	MORONGO BAND OF MISSION INDIAN SENIOR SECURED NOTES 5.460% 03/28/29		03/28/2023	Redemption 100.0000		60,286	60,286	60,286	60,286	0	0	0	0	0	60,286	0	0	0	1,646	03/28/2029	2.C FE
..62957H-AH-8	NABORS INDUSTRIES INC 144A 9.000% 02/01/25		03/07/2023	Call 102.2500		106,340	104,000	105,487	104,502	0	(91)	0	(91)	0	104,411	0	(411)	(411)	7,956	02/01/2025	4.A FE
..629682-AA-3	NADG NNN OPERATING LP 2019-1 A 3.368% 12/28/49		03/28/2023	Paydown		20,202	20,202	20,202	20,202	0	0	0	0	0	20,202	0	0	0	113	12/28/2049	1.F FE
..64016N-AC-1	NEIGHBORLY ISSUER LLC 2022-1A A2 3.695% 01/30/52		01/30/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	46	01/30/2052	2.C FE
..64829X-AA-0	NEW RESIDENTIAL MORTGAGE LOAN 2018-5A A1 4.750% 12/25/57		03/01/2023	Paydown		49,671	49,671	50,447	49,966	0	(295)	0	(295)	0	49,671	0	0	0	364	12/25/2057	1.A
..68504U-AB-7	ORANGE LAKE TIMESHARE TRUST 2019-A B 3.360% 04/09/38		03/09/2023	Paydown		25,264	25,264	25,260	25,261	0	3	0	3	0	25,264	0	0	0	132	04/09/2038	1.F FE
..69145A-AB-4	OXFORD FINANCE FUNDING TRUST 2019-1A A 4.459% 02/15/27		03/15/2023	Paydown		26,714	26,714	26,714	26,714	0	0	0	0	0	26,714	0	0	0	196	02/15/2027	1.F FE
..72703P-AC-7	PLANET FITNESS MASTER ISSUER 2019-1A A2 3.858% 12/05/49		03/05/2023	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	48	12/05/2049	2.C FE
..72703P-AE-3	PLANET FITNESS MASTER ISSUER 2022-1A A211 4.008% 12/05/51		03/05/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	75	12/05/2051	2.C FE
..73316P-HP-8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A5 3.522% 01/25/36		03/01/2023	Paydown		18,766	18,766	17,718	18,520	0	10	0	10	0	18,530	0	236	236	118	01/25/2036	1.A FM
..74160M-BP-6	PRIME MORTGAGE TRUST 2003-2 1A10 5.000% 10/25/33		03/01/2023	Paydown		6,549	6,549	6,260	6,425	0	1	0	1	0	6,426	0	123	123	55	10/25/2033	1.A FM
..74273@-AB-9	PRIT CORE REALTY HLDGS LLC 3.850% 02/14/23		02/14/2023	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	38,500	02/14/2023	2.A

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
..76112B-EN-6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14 5.739% 09/25/34		03/01/2023	Paydown		44,969	44,969	44,968	44,794	0	(1)	0	(1)	0	44,794	0	175	175	354	09/25/2034	1.A FM	
..78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU 2016-B A2A 2.430% 02/17/32		03/15/2023	Paydown		48,308	48,308	48,306	48,306	0	2	0	2	0	48,308	0	0	0	191	02/17/2032	1.A FE	
..805564-PA-3	SAXON ASSET SECURITIES TRUST 2003-3 AF5 4.302% 12/25/33		03/01/2023	Paydown		60,143	60,143	60,143	60,143	0	0	0	0	0	60,143	0	0	0	290	12/25/2033	1.A FM	
..81745A-AB-3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000% 05/25/43		03/01/2023	Paydown		7,878	7,878	8,015	7,993	0	(115)	0	(115)	0	7,878	0	0	0	29	05/25/2043	1.A	
..817743-AA-5	SERVPRO MASTER ISSUER, LLC 2019-1A A2 3.882% 10/25/49		01/25/2023	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	73	10/25/2049	2.C FE	
..81783R-AA-1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.980% 01/25/44		01/25/2023	Paydown		67,488	67,488	67,488	67,488	0	0	0	0	0	67,488	0	0	0	672	01/25/2044	1.F FE	
..822804-AA-8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1 3.750% 07/25/43		03/01/2023	Paydown		1,828	1,828	1,788	1,811	0	17	0	17	0	1,828	0	0	0	11	07/25/2043	1.A	
..826525-AB-3	SIERRA RECEIVABLES FUNDING CO 2020-2A B 2.320% 07/20/37		03/20/2023	Paydown		35,399	35,399	35,390	35,393	0	6	0	6	0	35,399	0	0	0	131	07/20/2037	1.F FE	
..826525-AC-1	SIERRA RECEIVABLES FUNDING CO 2020-2A C 3.510% 07/20/37		03/20/2023	Paydown		35,399	35,399	35,395	35,396	0	3	0	3	0	35,399	0	0	0	198	07/20/2037	2.B FE	
..83438L-AA-9	SOLRR AIRCRAFT 2021-1 LIMITED 2021-1 A 2.636% 10/15/46		03/15/2023	Paydown		34,825	34,825	34,824	34,824	0	1	0	1	0	34,825	0	0	0	153	10/15/2046	1.E FE	
..83546D-AG-3	SONIC CAPITAL LLC 2020-1A A2I 3.845% 01/20/50		03/20/2023	Paydown Redemption 100.0000		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	32	01/20/2050	2.B FE	
..84055*-AA-6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.410% 01/01/28		01/01/2023	Redemption 100.0000		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028	1.F	
..86365L-AB-7	STRUCTURED RECEIVABLES FINANCE 2010-B B 7.970% 08/15/36		03/15/2023	Paydown Redemption 100.0000		32,000	32,000	33,020	32,278	0	(278)	0	(278)	0	32,000	0	0	0	378	08/15/2036	1.B FE	
..88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND 9.500% 02/01/30		02/01/2023	Redemption 100.0000		195,000	195,000	204,738	198,283	0	(35)	0	(35)	0	198,248	0	(3,248)	(3,248)	9,263	02/01/2030	2.B FE	
..88031Q-AA-8	TENASKA VIRGINIA PARTNERS 144A 6.119% 03/30/24		03/31/2023	Redemption 100.0000		110,105	110,105	110,105	110,105	0	0	0	0	0	110,105	0	0	0	1,684	03/30/2024	2.B FE	
..88315L-AE-8	TEXTAINER MARINE CONTAINERS 2020-1A A 2.730% 08/21/45		03/01/2023	Paydown		29,941	29,941	29,936	29,925	0	15	0	15	0	29,941	0	0	0	135	08/21/2045	1.F FE	
..88315L-AR-9	TEXTAINER MARINE CONTAINERS 2021-2A B 2.820% 04/20/46		03/20/2023	Paydown		40,000	40,000	39,986	39,988	0	12	0	12	0	40,000	0	0	0	188	04/20/2046	2.B FE	
..88642M-AE-0	TIDEWATER AUTO RECEIVABLES TR 2018-AA D 4.300% 11/15/24		01/15/2023	Paydown Redemption 100.0000		84,961	84,961	84,944	84,940	0	21	0	21	0	84,961	0	0	0	304	11/15/2024	1.A FE	
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC 4.920% 07/01/48		03/01/2023	Redemption 100.0000		981	981	981	981	0	0	0	0	0	981	0	0	0	8	07/01/2048	1.F PL	
..89656C-AA-1	TRINITY RAIL LEASING LP 2010-1A A 5.194% 10/16/40		03/16/2023	Paydown		41,571	41,571	41,571	41,571	0	0	0	0	0	41,571	0	0	0	400	10/16/2040	1.F FE	
..90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750% 04/15/30		03/01/2023	Paydown Redemption 100.0000		36,035	42,391	36,907	36,907	0	0	0	0	0	36,907	0	(872)	(872)	549	04/15/2030	1.A FM	
..90932Q-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		03/03/2023	Redemption 100.0000		191,409	191,409	191,717	191,523	0	1	0	1	0	191,524	0	(115)	(115)	3,589	09/03/2026	2.A FE	
..92243R-AC-8	VELOCITY COMMERCIAL CAPITAL LO 2019-2 A 3.130% 07/25/49		01/20/2023	Paydown		1,263	1,263	1,263	1,263	0	0	0	0	0	1,263	0	0	0	9	10/20/2031	2.B FE	
..92257N-AA-4	VERUS SECURITIZATION TRUST 2022-INV2 A1 6.790% 10/25/67		03/01/2023	Paydown		8,390	8,390	8,389	8,377	0	13	0	13	0	8,390	0	0	0	23	07/25/2049	1.A FE	
..924923-AA-3	VISTA RIDGE LLC SENIOR SECURED NOTES 2.570% 10/14/49		03/01/2023	Paydown Redemption 100.0000		85,033	85,033	84,169	84,190	0	843	0	843	0	85,033	0	0	0	1,070	10/25/2067	1.A FE	
..92838@-AA-1	Redemption 100.0000		03/31/2023	Redemption 100.0000		18,246	18,246	18,246	18,246	0	0	0	0	0	18,246	0	0	0	117	10/14/2049	1.F PL	

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..94354K-AA-8	WAVE USA 2019-1 A 3.597% 09/15/44		03/15/2023	Paydown		48,594	48,594	48,592	48,592	0	2	0	2	0	48,594	0	0	0	261	09/15/2044	2.A FE
..95002F-AE-4	WELLS FARGO MORTGAGE BACKED 2019-4 A5 3.500% 09/25/49		03/01/2023	Paydown		71,144	71,144	72,962	71,999	0	(855)	0	(855)	0	71,144	0	0	0	335	09/25/2049	1.A
..95002J-AA-4	WELLS FARGO MRTG BACKED SEC 2019-2 A1 4.000% 04/25/49		03/01/2023	Paydown		3,502	3,502	3,564	3,510	0	(8)	0	(8)	0	3,502	0	0	0	21	04/25/2049	1.A
..95058X-AL-2	WENDYS FUNDING LLC 2021-1A A211 2.775% 06/15/51		03/15/2023	Paydown		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	78	06/15/2051	2.B FE
..97064F-AA-3	WILLIS ENGINE SECURITIZATION T 2020-A A 3.228% 03/15/45		03/15/2023	Paydown		23,145	23,145	23,145	23,145	0	0	0	0	0	23,145	0	0	0	129	03/15/2045	1.F FE
..97064G-AA-1	WILLIS ENGINE SECURITIZATION T 2021-A A 3.104% 05/15/46		03/15/2023	Paydown		21,831	21,831	21,829	21,830	0	1	0	1	0	21,831	0	0	0	126	05/15/2046	1.F FE
..974153-AB-4	WINGSTOP FUNDING LLC 2020-1A A2 2.841% 12/05/50		03/05/2023	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	18	12/05/2050	2.B FE
..97652P-AA-9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1 3.918% 06/27/44		03/01/2023	Paydown		1,317	1,317	1,362	1,321	0	0	0	0	0	1,320	0	(3)	(3)	9	06/27/2044	1.A
..98920M-AA-0	ZAXBY'S FUNDING LLC 2021-1A A2 3.238% 07/30/51		01/30/2023	Paydown Redemption 100.0000		11,250	11,250	11,250	11,250	0	0	0	0	0	11,250	0	0	0	91	07/30/2051	2.B FE
..009090-AA-9	AIR CANADA 2015-1A 3.600% 03/15/27	A	03/15/2023	Redemption 100.0000		72,374	72,374	73,459	72,954	0	(30)	0	(30)	0	72,923	0	(550)	(550)	1,303	03/15/2027	1.F FE
..009090-AB-7	AIR CANADA 2015-1B 3.875% 03/15/23	A	03/15/2023	Redemption 100.0000		470,417	470,417	470,417	470,417	0	0	0	0	0	470,417	0	0	0	9,114	03/15/2023	2.B FE
..05330K-AA-3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 144A 6.750% 06/30/35	C	03/31/2023	Redemption 100.0000		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	506	06/30/2035	2.C FE
..45605P-AM-0	INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% 04/15/26	D	01/15/2023	Redemption 100.0000		71,499	71,499	71,499	71,499	0	0	0	0	0	71,499	0	0	0	936	04/15/2026	2.B FE
..78391Y-A#-5	RYMAN HEALTHCARE LTD SENIOR SECURED NOTES 4.260% 02/16/36	D	03/10/2023	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	120,700	02/16/2036	2.C
..89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D	02/16/2023	Call 103.0630		520,468	505,000	506,894	505,627	0	20	0	20	0	505,646	0	(646)	(646)	32,223	08/01/2025	4.C FE
..89382P-AA-3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/25	D	02/01/2023	Redemption 100.0000		55,000	55,000	55,206	55,068	0	(1)	0	(1)	0	55,067	0	(67)	(67)	1,684	08/01/2025	4.C FE
..P7077@-AF-1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 11/30/33	D	03/31/2023	Redemption 100.0000		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	788	11/30/2033	3.C PL
..Q0458*-AF-6	AQUASURE PTY LTD SERIES 2018A 4.320% 01/12/34	D	01/12/2023	Redemption 100.0000		22,352	22,352	22,352	22,352	0	0	0	0	0	22,352	0	0	0	483	01/12/2034	1.G FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,720,270	26,272,058	22,895,808	22,803,097	1,448	52,838	0	54,286	0	22,857,377	0	(1,154,914)	(1,154,914)	785,257	XXX	XXX
2509999997. Total - Bonds - Part 4						27,921,316	32,473,104	29,175,834	29,016,325	1,448	40,174	0	41,622	0	29,057,945	0	(1,154,435)	(1,154,435)	879,062	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						27,921,316	32,473,104	29,175,834	29,016,325	1,448	40,174	0	41,622	0	29,057,945	0	(1,154,435)	(1,154,435)	879,062	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	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	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						27,921,316	XXX	29,175,834	29,016,325	1,448	40,174	0	41,622	0	29,057,945	0	(1,154,435)	(1,154,435)	879,062	XXX	XXX

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23								
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)								
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX								
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX								
S&P 500 4/14/2023 Strike @ 4392.59	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	EYKN6VOZCB8VD9IULB80	.04/19/2022	.04/14/2023	1,603	7,041,058	4392.59	.697,269	0	775		775	(25,292)	0	0	0	0	0	0/0								
7846LS208																														
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	.520,051	0	198,583		198,583	34,777	0	0	0	0	0	0/0								
7846LS210																														
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	.537,635	0	623,602		623,602	153,771	0	0	0	0	0	0/0								
7846LS212																														
S&P 500 7/14/2023 Strike @ 3863.16	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	EYKN6VOZCB8VD9IULB80	.07/18/2022	.07/14/2023	1,812	7,000,355	3863.16	.753,354	0	646,412		646,412	144,834	0	0	0	0	0	0/0								
7846LS214																														
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	.628,413	0	160,952		160,952	8,081	0	0	0	0	0	0/0								
7846LS216																														
S&P 500 9/15/2023 Strike @ 3901.35	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	EYKN6VOZCB8VD9IULB80	.09/16/2022	.09/15/2023	1,817	7,089,377	3901.35	.726,479	0	699,313		699,313	141,235	0	0	0	0	0	0/0								
7846LS218																														
S&P 500 10/13/2023 Strike @ 3583.07	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	EYKN6VOZCB8VD9IULB80	.10/18/2022	.10/13/2023	2,337	8,372,524	3583.07	1,204,414	0	1,544,869		1,544,869	308,606	0	0	0	0	0	0/0								
7846LS220																														
S&P 500 11/15/2023 Strike @ 3991.73	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.11/16/2022	.11/15/2023	1,824	7,281,594	3991.73	.784,393	0	676,647		676,647	126,239	0	0	0	0	0	0/0								
7846LS222																														
S&P 500 12/15/2023 Strike @ 3895.75	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	EYKN6VOZCB8VD9IULB80	.12/16/2022	.12/15/2023	2,246	8,751,023	3895.75	.883,495	0	1,034,978		1,034,978	190,688	0	0	0	0	0	0/0								
7846LS224																														
S&P 500 1/12/2024 Strike @ 3990.97	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.01/18/2023	.01/12/2024	2,575	10,276,349	3990.97	0	935,255	0	1,064,884		1,064,884	129,628	0	0	0	0	0/0								
7846LS226																														
S&P 500 2/15/2024 Strike @ 4147.6	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.02/16/2023	.02/15/2024	1,335	5,536,631	4147.6	0	.513,937	0	.447,568		.447,568	(66,369)	0	0	0	0	0/0								
7846LS228																														
S&P 500 3/15/2024 Strike @ 3891.93	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	.03/16/2023	.03/15/2024	1,713	6,667,460	3891.93	0	.690,399	0	.895,701		.895,701	.205,302	0	0	0	0	0	0/0							
7846LS230																														
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											6,735,503	2,139,591	0	7,994,283	XXX	7,994,283	1,351,499	0	0	0	0	XXX	XXX							
0219999999. Subtotal - Purchased Options - Hedging Other											6,735,503	2,139,591	0	7,994,283	XXX	7,994,283	1,351,499	0	0	0	0	XXX	XXX							
0289999999. Subtotal - Purchased Options - Replications											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0359999999. Subtotal - Purchased Options - Income Generation											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0429999999. Subtotal - Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0439999999. Total Purchased Options - Call Options and Warrants											6,735,503	2,139,591	0	7,994,283	XXX	7,994,283	1,351,499	0	0	0	0	XXX	XXX							
0449999999. Total Purchased Options - Put Options											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0459999999. Total Purchased Options - Caps											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0469999999. Total Purchased Options - Floors											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0479999999. Total Purchased Options - Collars											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0489999999. Total Purchased Options - Other											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0499999999. Total Purchased Options											6,735,503	2,139,591	0	7,994,283	XXX	7,994,283	1,351,499	0	0	0	0	XXX	XXX							
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX							

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 4/14/2023 Strike @ 4768.41 7846SS208	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	04/19/2022	04/14/2023	1,603	7,643,475	4768.41	(352,060)	0	0	(5)		(5)	3,050	0	0	0	0	0/0	
S&P 500 5/15/2023 Strike @ 4374.29 7846SS210	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	05/17/2022	05/15/2023	1,204	5,265,377	4374.29	(288,890)	0	0	(13,630)		(13,630)	23,481	0	0	0	0	0/0	
S&P 500 6/15/2023 Strike @ 4113.06 7846SS212	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	06/16/2022	06/15/2023	1,605	6,600,968	4113.06	(297,561)	0	0	(231,544)		(231,544)	(29,629)	0	0	0	0	0/0	
S&P 500 7/14/2023 Strike @ 4183.13 7846SS214	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	07/18/2022	07/14/2023	1,812	7,580,166	4183.13	(440,385)	0	0	(242,720)		(242,720)	(24,494)	0	0	0	0	0/0	
S&P 500 8/15/2023 Strike @ 4657.27 7846SS216	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	08/16/2022	08/15/2023	1,489	6,935,280	4657.27	(341,185)	0	0	(22,128)		(22,128)	17,554	0	0	0	0	0/0	
S&P 500 9/15/2023 Strike @ 4227 7846SS218	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	09/16/2022	09/15/2023	1,817	7,681,135	4227	(427,903)	0	0	(310,731)		(310,731)	(41,821)	0	0	0	0	0/0	
S&P 500 10/13/2023 Strike @ 3882.04 7846SS220	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	10/18/2022	10/13/2023	2,337	9,071,124	3882.04	(807,854)	0	0	(991,166)		(991,166)	(194,771)	0	0	0	0	0/0	
S&P 500 11/15/2023 Strike @ 4325.08 7846SS222	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	11/16/2022	11/15/2023	1,824	7,889,681	4325.08	(460,858)	0	0	(308,426)		(308,426)	(33,342)	0	0	0	0	0/0	
S&P 500 12/15/2023 Strike @ 4223.41 7846SS224	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Bank of America Merr	12/16/2022	12/15/2023	2,246	9,487,046	4223.41	(502,350)	0	0	(552,938)		(552,938)	(82,751)	0	0	0	0	0/0	
S&P 500 1/12/2024 Strike @ 4320.67 7846SS226	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	01/18/2023	01/12/2024	2,575	11,125,293	4320.67	0	(476,524)	0	(544,420)		(544,420)	(67,896)	0	0	0	0	0/0	
S&P 500 2/15/2024 Strike @ 4494.6 7846SS228	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	02/16/2023	02/15/2024	1,335	5,999,842	4494.6	0	(250,441)	0	(200,021)		(200,021)	50,420	0	0	0	0	0/0	
S&P 500 3/15/2024 Strike @ 4227.49 7846SS230	Indexed Universal Life	Exhibit 5 ...	Equity/Index	Goldman Sachs	03/16/2023	03/15/2024	1,713	7,242,324	4227.49	0	(353,406)	0	(522,453)		(522,453)	(169,047)	0	0	0	0	0/0	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(3,919,046)	(1,080,370)	0	(3,940,182)	XXX	(3,940,182)	(549,246)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(3,919,046)	(1,080,370)	0	(3,940,182)	XXX	(3,940,182)	(549,246)	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(3,919,046)	(1,080,370)	0	(3,940,182)	XXX	(3,940,182)	(549,246)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(3,919,046)	(1,080,370)	0	(3,940,182)	XXX	(3,940,182)	(549,246)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2023 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,816,457	1,059,221	0	4,054,101	XXX	4,054,101	802,253	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,816,457	1,059,221	0	4,054,101	XXX	4,054,101	802,253	0	0	0	0	XXX	XXX

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

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

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

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

STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
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
CR1727-13-8	BNP PARIBAS SA RECENT	C.....	1.D FE	1,000,000	1,000,000	05/05/2023
CR5741-72-1	BOFA SECURITIES INC. RECENT	C.....	1.E FE	1,000,000	1,000,000	05/05/2023
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			2,000,000	2,000,000	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			2,000,000	2,000,000	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			2,000,000	2,000,000	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			2,000,000	2,000,000	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	599,787	600,000	10/13/2023
000000-00-0	AUST & NZ BANKING GROUP	C.....	1.D FE	498,777	500,000	12/11/2023
000000-00-0	AUST & NZ BANKING GROUP	C.....	1.D FE	499,928	500,000	08/24/2023
000000-00-0	BANK OF AMERICA NA	C.....	1.E FE	499,076	500,000	12/15/2023
000000-00-0	BANK OF NOVA SCOTIA	C.....	1.E FE	500,629	500,000	09/05/2023
000000-00-0	BANK OF NOVA SCOTIA HOUS	C.....	1.E FE	500,383	500,000	05/22/2023
000000-00-0	CP FINANCIAL INC	C.....	1.D FE	499,846	500,000	10/10/2023
000000-00-0	CANADIAN IMP BK COMM NY	C.....	1.E FE	500,115	500,000	06/28/2023
000000-00-0	CANADIAN IMP BK COMM NY	C.....	1.E FE	498,877	500,000	12/07/2023
000000-00-0	CANADIAN IMP BK COMM NY	C.....	1.E FE	499,868	500,000	07/24/2023
000000-00-0	COLLAT CP FLEX CO LLC	C.....	1.E FE	500,183	500,000	05/09/2023
000000-00-0	COMMONWEALTH BK AUSTR NY	C.....	1.D FE	500,478	500,000	06/05/2023
000000-00-0	COMMONWEALTH BK AUSTRALI	C.....	1.D FE	500,293	500,000	05/12/2023
000000-00-0	FAIRWAY FINANCE CO LLC	C.....	1.E FE	499,795	500,000	08/15/2023
000000-00-0	MANHATTAN ASSET FDG CO	C.....	1.E FE	398,068	398,183	05/05/2023
000000-00-0	MIZUHO BANK LTD/NY	C.....	1.F FE	499,570	500,000	08/16/2023
000000-00-0	NATIONAL AUSTRALI BANK L	C.....	1.D FE	500,247	500,000	05/04/2023
000000-00-0	NATIONAL AUSTRALI BANK L	C.....	1.D FE	499,232	499,095	11/16/2023
000000-00-0	NORDEA BANK ABP NEW YORK	C.....	1.D FE	500,070	500,000	05/18/2023
000000-00-0	OLD LINE FUNDING LLC	C.....	1.D FE	500,018	500,000	05/22/2023
000000-00-0	STATE STREET BANK & TR	C.....	1.D FE	500,518	500,000	07/14/2023
000000-00-0	STATE STREET BANK & TR	C.....	1.D FE	499,975	500,000	06/23/2023
000000-00-0	SUMITOMO MITSUI TRUST NY	C.....	1.F FE	500,095	500,000	05/12/2023
000000-00-0	SUMITOMO MITSUI TRUST NY	C.....	1.F FE	499,571	500,000	08/21/2023
000000-00-0	SUMITOMO MITSUI TRUST NY	C.....	1.F FE	499,985	500,000	07/27/2023
000000-00-0	SUMITOMO MITSUI BANK NY	C.....	1.F FE	499,949	500,000	09/27/2023
000000-00-0	SUMITOMO MITSUI BANK NY	C.....	1.G FE	499,571	500,000	08/17/2023
000000-00-0	SVENSKA HANDELSBANKEN NY	C.....	1.D FE	500,054	500,000	07/24/2023
000000-00-0	THUNDER BAY FUNDING LLC	C.....	1.D FE	1,000,093	1,000,000	04/17/2023
000000-00-0	TORONTO DOMINION BANK	C.....	1.D FE	500,768	500,000	11/15/2023
000000-00-0	WESTPAC BANKING CORP NY	C.....	1.D FE	499,947	500,000	09/29/2023
000000-00-0	JP MORGAN SECURITIES LLC RECENT OBRF+40	C.....	1.E FE	500,000	500,000	06/29/2023
000000-00-0	HSBC SECURITIES (USA) INC RECENT 35 DAY	C.....	1.E FE	1,000,000	1,000,000	05/05/2023
9509999999	Subtotal - Short-Term Invested Assets (Schedule DA type)			17,495,766	17,497,278	XXX
000000-00-0	Cash	C.....		0	0	
9609999999	Subtotal - Cash (Schedule E Part 1 type)			0	0	XXX
0527M1-R3-1	AUTOBAHN FUNDING CO LLC	C.....	1.E FE	340,863	340,912	04/03/2023
0527M1-R6-4	AUTOBAHN FUNDING CO LLC	C.....	1.E FE	749,397	749,499	04/06/2023
0527M1-RA-5	AUTOBAHN FUNDING CO LLC	C.....	1.E FE	499,327	499,394	04/10/2023
0533U-R5-1	AUTOZONE INC	C.....	2.A FE	499,654	499,722	04/05/2023
0556X4-HJ-8	BNZ INTL FUNDING/LONDON	C.....	1.D FE	500,172	500,146	04/21/2023
06417L-SF-5	BANK OF NOVA SCOTIA	C.....	1.E FE	500,070	500,052	04/10/2023
06744R-R6-7	BARCLAYS BANK UK PLC	C.....	1.E FE	499,600	499,665	04/06/2023
08465S-RA-9	BERKSHIRE HATHAWAY ENERG	C.....	2.A FE	499,288	499,312	04/10/2023
15963U-RJ-7	CHARIOT FUNDING LLC	C.....	1.E FE	498,779	498,850	04/18/2023
17305T-7J-5	CITIBANK NA	C.....	1.E FE	500,092	500,056	04/20/2023
19121B-SA-8	COCA-COLA CO	C.....	1.E FE	497,368	497,384	05/10/2023
24422M-PB-9	JOHN DEERE CAPITAL CORP	C.....	1.E FE	499,267	499,354	04/11/2023
24422M-SB-8	JOHN DEERE CAPITAL CORP	C.....	1.E FE	497,264	497,294	05/11/2023
3703E1-R3-4	GENERAL MILLS INC	C.....	2.A FE	499,789	499,850	04/03/2023
38150U-S4-4	GOLDMAN SACHS INTERNATIO	C.....	1.E FE	497,704	497,791	05/04/2023
44988G-CU-0	ING (US) FUNDING LLC	C.....	1.E FE	500,358	500,218	05/22/2023
54316U-PB-7	LONGSHIP FUNDING LLC	C.....	1.D FE	499,255	499,329	04/11/2023
60689Q-RD-8	MIZUHO BANK LTD/SG	C.....	1.E FE	499,122	499,175	04/13/2023
6117P5-RM-1	MONT BLANC CAPITAL CORP	C.....	1.E FE	997,140	997,267	04/21/2023
62939M-RC-3	NRW BANK	C.....	1.D FE	499,201	499,269	04/12/2023
63873K-RQ-2	NATIXIS NY BRANCH	C.....	1.E FE	508,361	508,371	04/24/2023
63975V-RD-4	NEDERLANDSE WATERSCHAPS	C.....	1.D FE	499,125	499,187	04/13/2023
74444R-RA-3	PUBLIC SERVICE COLORADO	C.....	2.A FE	449,745	449,798	04/04/2023
83050H-EE-0	SKANDINAV ENSKILDA BANK	C.....	1.E FE	500,215	500,169	04/27/2023
89115B-Y6-1	TORONTO DOMINION BANK NY	C.....	1.D FE	499,981	499,989	04/03/2023
89153Q-RL-6	TOTALENERGIES CAP CANADA	C.....	1.E FE	797,813	797,940	04/20/2023
8AMMFO-BQ-7	GOLDMAN SACHS FIN SQ GOVT	C.....	1.A FE	999,287	999,287	
8AMMFO-91-1	DWS GOVT MM SERIES INST	C.....	1.A FE	1,630,278	1,630,278	
8AMMFO-AM-3	INVESCO GVT & AGCY-INST	C.....	1.A FE	1,658,743	1,658,743	
93114F-RH-9	WALMART INC	C.....	1.D FE	498,865	498,927	04/17/2023
CR4824-39-5	CREDIT AGRICOLE CORPORATE & INVESTMENT	C.....	1.E FE	500,000	500,000	04/07/2023
RPE02P-MG-5	HSBC SECURITIES USA INC	C.....	1.E FE	4,000,000	4,000,000	04/03/2023
RPE22Q-XX-5	BOFA SECURITIES INC	C.....	1.E FE	4,000,000	4,000,000	04/03/2023
RPE62P-QL-7	BNP PARIBAS	C.....	1.E FE	500,000	500,000	04/03/2023
RPE62P-QT-0	TD SECURITIES (USA) LLC	C.....	1.C FE	500,000	500,000	04/03/2023
RPEE2P-MN-0	BNP PARIBAS	C.....	1.E FE	5,000,000	5,000,000	04/03/2023

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
PPEF20-F1-9	HSBC SECURITIES USA INC	C	1 E FE	500,000	500,000	04/03/2023
9709999999	Subtotal - Cash Equivalents (Schedule E Part 2 type)			33,616,123	33,617,228	XXX
9999999999	Totals			53,111,889	53,114,506	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 13,235,512
- Book/Adjusted Carrying Value \$ 13,244,880
2. Average balance for the year
- Fair Value \$ 46,494,133
- Book/Adjusted Carrying Value \$ 46,492,066
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 51,165,824
- NAIC 2 \$ 1,948,682
- NAIC 3 \$ 0
- NAIC 4 \$ 0
- NAIC 5 \$ 0
- NAIC 6 \$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)						
1 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
NONE						
999999999 - Totals						XXX

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

SCHEDULE E - PART 1 - CASH

E13

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

N O N E