



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

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

Country of Domicile United States of America

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

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

Statutory Home Office One Financial Way, Cincinnati, OH, US 45242  
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address N/A

Statutory Statement Contact Amber Dawn Roberts, 513-794-6100-6015  
(Name) (Area Code) (Telephone Number)  
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(E-mail Address) (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 Therese Susan McDonough Lori Dianne Dashewich  
President & Chief Executive Officer Secretary Senior Vice President, Chief Accounting Officer & Controller, Interim CFO

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

Stephanie Coleman  
Notary Public  
Expires November 24, 2025

- 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, STATE OF OHIO  
My Commission Expires Nov. 24, 2025

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

## ASSETS

|  | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|--|------------------------|-------------------------|---|---|
|  | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(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<br>encumbrances) .....  | 0                      | 0                       | 0   | 0   |
| 4.2 Properties held for the production of income (less<br>\$ .....0 encumbrances) .....  | 0                      | 0                       | 0   | 0   |
| 4.3 Properties held for sale (less \$ .....0<br>encumbrances) .....  | 0                      | 0                       | 0   | 0   |
| 5. Cash (\$ ..... 12,896,770 ), cash equivalents<br>(\$ ..... 0 ) and short-term<br>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<br>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<br>deferred and not yet due (including \$ .....0<br>earned but unbilled premiums) ..... | 103,898,647            | 0                       | 103,898,647                               | 109,946,984   |
| 15.3 Accrued retrospective premiums (\$ .....0 ) and<br>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<br>(\$ .....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<br>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<br>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   |
| <b>DETAILS OF WRITE-INS</b>  |                        |                         |   |   |
| 1101. ....   |                        |                         |   |   |
| 1102. ....   |                        |                         |   |   |
| 1103. ....   |                        |                         |   |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....  | 0                      | 0                       | 0   | 0   |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)  | 0                      | 0                       | 0   | 0   |
| 2501. State taxes recoverable .....  | 1,148,911              | 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<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ ..... 2,150,633,392 less \$ ..... 0 included in Line 6.3<br>(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<br>and unpaid .....  | 0                              | 0                              |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:  |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... 0<br>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<br>\$ ..... 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<br>experience rating refunds of which \$ ..... 0 is for medical loss ratio rebate per the Public Health<br>Service Act ..... | 0                              | 0                              |
| 9.3 Other amounts payable on reinsurance, including \$ ..... 1,013,208 assumed and \$ ..... 5,753,187<br>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<br>\$ ..... 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<br>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:   |                                |                                |
| 36.1 ..... 0 shares common (value included in Line 29 \$ ..... 0 ) .....  | 0                              | 0                              |
| 36.2 ..... 0 shares preferred (value included in Line 30 \$ ..... 0 ) .....   | 0                              | 0                              |
| 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... 0 in Separate Accounts Statement) .....   | 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                  |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |
| 2501. Unclaimed funds .....   | 1,297,438                      | 1,287,001                      |
| 2502. ....  | 0                              | 0                              |
| 2503. ....  | 0                              | 0                              |
| 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. ....  | 0                              | 0                              |
| 3102. ....  | 0                              | 0                              |
| 3103. ....  | 0                              | 0                              |
| 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. ....  | 0                              | 0                              |
| 3402. ....  | 0                              | 0                              |
| 3403. ....  | 0                              | 0                              |
| 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>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                           |
| <b>CAPITAL AND SURPLUS ACCOUNT</b>  |                              |                            |                                      |
| 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                          |
| <b>DETAILS OF WRITE-INS</b>   |                              |                            |                                      |
| 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.   | 0                            | 0                          | 0                                    |
| 5398. Summary of remaining write-ins for Line 53 from overflow page   | 0                            | 0                          | 0                                    |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)   | (3,306,163)                  | (2,680,504)                | (17,299,916)                         |

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

**CASH FLOW**

|  | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>  |                              |                            |                                      |
| 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                           |
| <b>Cash from Investments</b>   |                              |                            |                                      |
| 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)                        |
| <b>Cash from Financing and Miscellaneous Sources</b>   |                              |                            |                                      |
| 16. Cash provided (applied):   |                              |                            |                                      |
| 16.1 Surplus notes, capital notes .....  | 0                            | 0                          | 0                                    |
| 16.2 Capital and paid in surplus, less treasury stock .....  | 0                            | 0                          | 0                                    |
| 16.3 Borrowed funds .....  | 0                            | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....  | (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                           |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>   |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....                | 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                            |
| <b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>                                |                              |                            |                                      |
| 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>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                                    |

## 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<br>Page | F/S<br>Line # | 3/31/2023      | 12/31/2022     |
|---|--------|-------------|---------------|----------------|----------------|
| <b>NET INCOME</b>   |        |             |               |                |                |
| (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/<br>(decrease) from NAIC SAP: |        |             |               |                |                |
| (3) State Permitted Practices that are an increase/(decrease)<br>from NAIC SAP:   |        |             |               |                |                |
| (4) NAIC SAP (1-2-3=4)  | XXX    | XXX         | XXX           | \$ (2,269,267) | \$ 34,129,619  |
| <b>SURPLUS</b>  |        |             |               |                |                |
| (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            | 2  | 3   | 4  | 5  | 6                             | 7  |
|--------------|--|---|--|--|-------------------------------|--|
| CUSIP        | Book/Adjusted<br>Carrying Value<br>Amortized Cost<br>Before Current<br>Period OTTI | Present Value of<br>Projected Cash<br>Flows | Recognized<br>Other-Than-<br>Temporary<br>Impairment | Amortized Cost<br>After Other-Than-<br>Temporary<br>Impairment | Fair Value at<br>time of OTTI | Date of<br>Financial<br>Statement<br>Where<br>Reported |
|              |  |   |  |  |                               |  |
| <b>Total</b> | 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<br>Total 2+3 | 2<br>General<br>Account | 3<br>Separate<br>Accounts |
|---|----------------|-------------------------|---------------------------|
| <b>1. Current Year</b>  |                |                         |                           |
| (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                       |
| <b>2. Prior Year-end</b>  |                |                         |                           |
| (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

|                  |                                   |                                | Eligible for Redemption |                                    |                           |              |
|------------------|-----------------------------------|--------------------------------|-------------------------|------------------------------------|---------------------------|--------------|
|                  | 1                                 | 2                              | 3                       | 4                                  | 5                         | 6            |
|                  | Current Year Total<br>(2+3+4+5+6) | Not Eligible for<br>Redemption | Less Than 6<br>Months   | 6 Months to<br>Less Than<br>1 Year | 1 to Less Than 3<br>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<br>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<br>Borrowed<br>at Time of<br>Maximum<br>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<br>Account | Separate<br>Accounts | Funding<br>Agreements<br>Reserves<br>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<br>Account | Separate<br>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                 |
|--|-----------------------|----------------------|---------------------|-----------------------|-----------------------|
| <b>a. Assets at fair value</b>                   |                       |                      |                     |                       |                       |
| 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          |
| <b>Total assets at fair value/NAV</b>            | <b>\$ 269,706,737</b> | <b>\$ 73,652,602</b> | <b>\$ 7,652,848</b> | <b>\$ -</b>           | <b>\$ 351,012,187</b> |

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

**(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 |
|--|--|------------------------|--------------------------|---|--|-------------------|-------------|--------------------|-------------|--|
| <b>a. Assets</b>                             |  |                        |                          |   |  |                   |             |                    |             |  |
| 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                           |
| <b>Total Assets</b>                          | <b>\$ 7,933,098</b>                    | <b>\$ -</b>            | <b>\$ -</b>              | <b>\$ -</b>                                     | <b>\$ (767,609)</b>                          | <b>\$ 550,650</b> | <b>\$ -</b> | <b>\$ (63,292)</b> | <b>\$ -</b> | <b>\$ 7,652,847</b>                    |

| 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>b. Liabilities</b>    |  |                        |                          |   |  |             |             |             |             |  |
| <b>Total Liabilities</b> | <b>\$ -</b>                            | <b>\$ -</b>            | <b>\$ -</b>              | <b>\$ -</b>                                     | <b>\$ -</b>                                  | <b>\$ -</b> | <b>\$ -</b> | <b>\$ -</b> | <b>\$ -</b> | <b>\$ -</b>                            |

**(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

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**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? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     |                        |                        |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ]  
 If yes, attach an explanation.  
 .....
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2020
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2020
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 05/10/2022
- 6.4 By what department or departments?  
 Ohio Department of Insurance .....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:  
 .....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
 .....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

| 1<br>Affiliate Name                 | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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? ..... Yes [ X ] No [ ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:  
 .....
- 9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [ 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<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>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<br>Name of Custodian(s)                  | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual | 2<br>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<br>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:<br>.....  |                        |
| 6.1 | Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? .....  | Yes [ ] No [ ]         |
| 6.2 | If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?   |                        |

| Date  | Outstanding Lien Amount |
|-------|-------------------------|
| ..... | .....                   |





STATEMENT AS OF MARCH 31, 2023 OF OHIO NATIONAL LIFE ASSURANCE CORPORATION  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

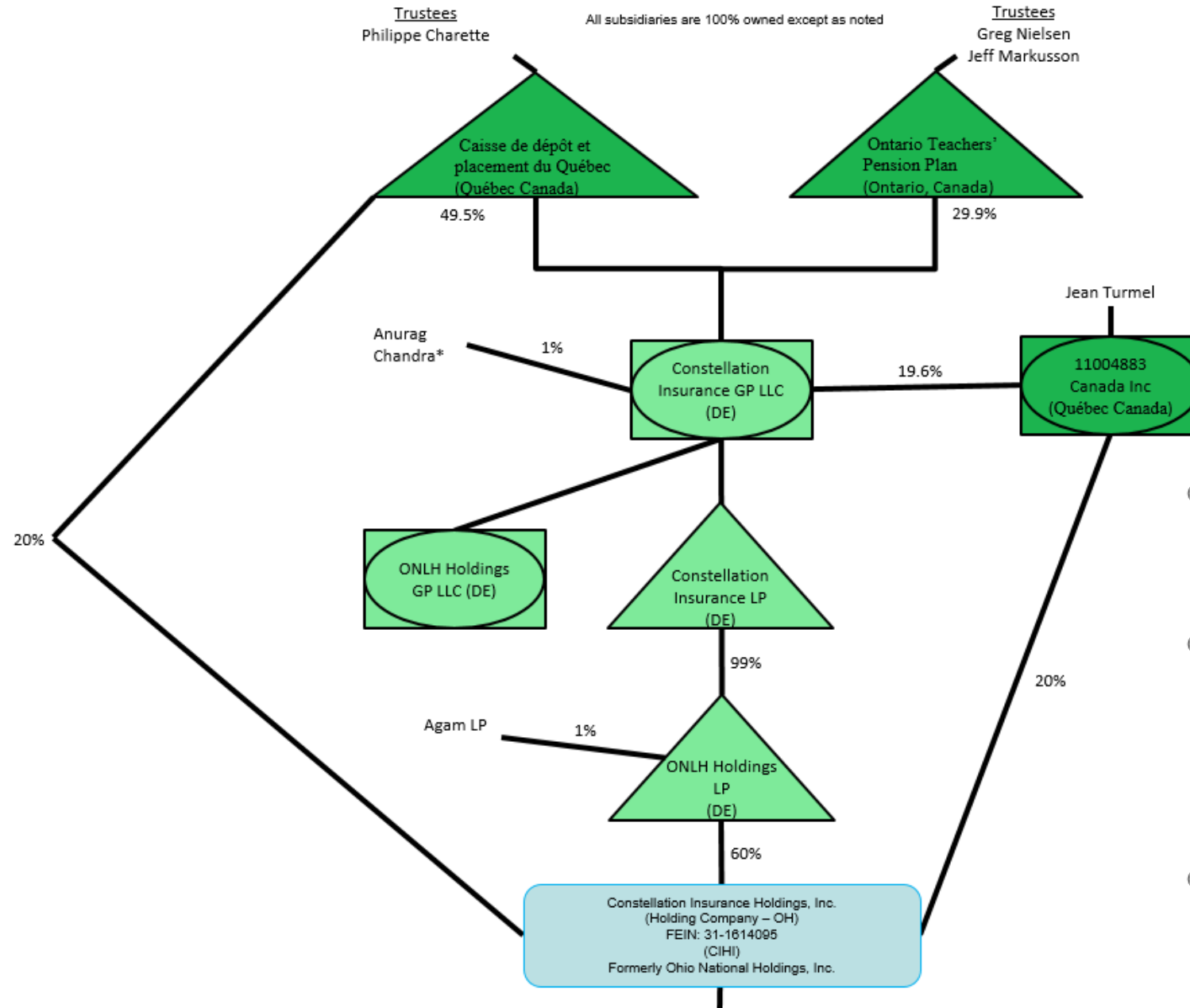
|  | 1                 | Life Contracts          |                        | Direct Business Only  |                      |                           | 7                      |
|--|-------------------|-------------------------|------------------------|---|----------------------|---------------------------|------------------------|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



(1) The limited partnership interests in Constellation Insurance, LP are (i) 1% owned by Anurag Chandra, (ii) 49.5% owned by an affiliate of Caisse de dépôt et placement du Québec (CDPQ) and (iii) 49.5% owned by an affiliate of Ontario Teachers' Pension Plan (OTPP).

(1) These figures reflect ownership of director voting shares of Constellation Insurance Holdings Inc. ("CIHI"), or director voting units of Constellation Insurance GP, LLC, which is a class of common stock/units that carries the right to vote for the election and removal of directors. All non-director voting shares of CIHI, which carry ordinary economic and voting rights, other than the right to vote for the election and removal of directors, are owned by ONLH Holdings, LP.

(1) OTPP Constellation Voting Trust is party to shareholders agreements with 11004883 Canada Inc. ("Nominee Holder"), pursuant to which Nominee Holder agrees to vote and transfer the director voting shares/units that it holds as (and only as) directed by OTPP Constellation Voting Trust (and OTPP Constellation Voting Trust has a power of attorney to effect the same).

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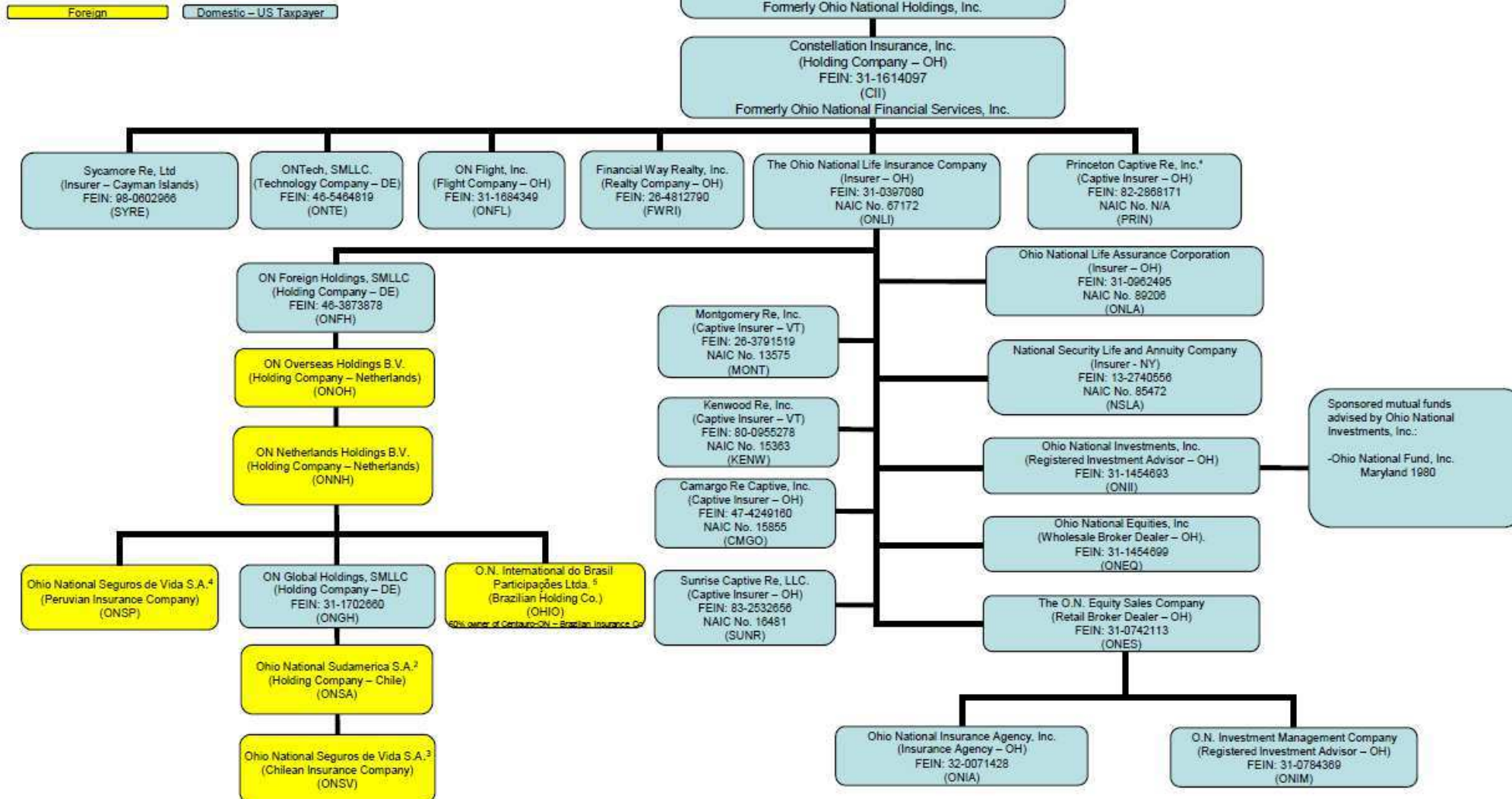
# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

## PART 1 - ORGANIZATIONAL CHART

<sup>1</sup> - CIHI is 60% owned and controlled by ONLH Holdings LP, a Delaware Limited Partnership  
<sup>2</sup> - 7.89% owned by ON Netherlands Holdings B.V.  
<sup>3</sup> - 1 Share owned by ON Global Holdings, LLC  
<sup>4</sup> - 20,000 Share owned by ON Foreign Holdings, LLC.  
<sup>5</sup> - 1 Share owned by ON Foreign Holdings, LLC  
 \*Captive Reinsurer title pending regulatory approval  
 FEIN - Federal Tax Identification Number

All subsidiaries are 100% owned except as noted

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 Ownership Provide Percentage | 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. Internacional 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   | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                           | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (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) Constellation Voting Trust         | 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                              | Caisse de dépôt et placement du Québec (CDPQ) Constellation Voting Trust | Ownership, Board of Directors, Management  | 49.500                                     | Constellation Insurance GP, LLC            | NO                                  | 0  |
| .0704      | Constellation Insurance Holdings, Inc. | 00000             |            | 0            | 0   |  | Anurag Chandra (Member of Constellation Insurance GP, LLC)                                |                      |                                  | -  | 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) Constellation Voting Trust                          | CAN                  | UIP                              | 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   |  | Greg Nielsen (Trustee of OTPP Voting Trust) Jeff Markusson (Trustee of OTPP Voting Trust) |                      |                                  | -  | 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)  |                      |                                  | -  | Management   | 0.000                                      | Constellation Insurance GP, LLC            | NO                                  | 0  |

**NONE**

|          |  |
|----------|--|
| Asterisk |  |
|----------|--|

13.1

# 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**

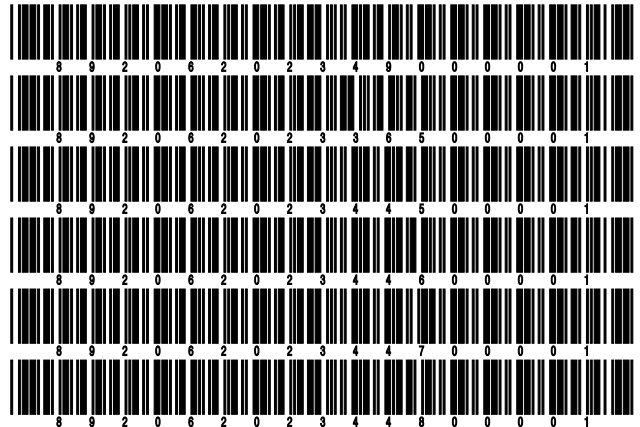
|  |     |
|--|-----|
| 9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be 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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>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<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 2704. Fines and Penalties .....                                     | 0                            | 0                          | 0                                    |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | 0                            | 0                          | 0                                    |



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

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>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<br>Year to Date | 2<br>Prior Year Ended<br>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<br>Year to Date | 2<br>Prior Year Ended<br>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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| <b>BONDS</b>                        |   |  |  |  |   |  |   |   |
| 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   |
| <b>PREFERRED STOCK</b>              |   |  |  |  |   |  |   |   |
| 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

S102

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

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

**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**

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

**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<br>Loan Number   | 2<br>Location |  | 3<br>State | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Rate of Interest | 7<br>Actual Cost at Time of Acquisition | 8<br>Additional Investment Made After Acquisition | 9<br>Value of Land and Buildings |
|--|---------------|--|------------|----------------|--------------------|-----------------------|---|---|----------------------------------|
|  | City          |  |            |                |                    |                       |   |   |                                  |
| 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<br>Loan Number                       | 2<br>Location  |       | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 8<br>Change in Book Value/Recorded Investment |   |   |   |  |   | 14<br>Book Value/Recorded Investment Excluding Accrued Interest on Disposal | 15<br>Consid-eration | 16<br>Foreign Exchange Gain (Loss) on Disposal | 17<br>Realized Gain (Loss) on Disposal | 18<br>Total Gain (Loss) on Disposal |
|--|----------------|-------|----------------|--------------------|--------------------|---|---|---|---|---|--|---|---|----------------------|--|--|-------------------------------------|
|  | City           | State |                |                    |                    |   | 8<br>Unrealized Valuation Increase (Decrease) | 9<br>Current Year's (Amortization) /Accretion | 10<br>Current Year's Other-Than-Temporary Impairment Recognized | 11<br>Capitalized Deferred Interest and Other | 12<br>Total Change in Book Value (8+9-10+11) | 13<br>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                                   |
| 4925383                                | 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<br>Loan Number | 2 Location    |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | 8 Change in Book Value/Recorded Investment             |  |  |  |  | 14<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br>Consid-<br>eration | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal |
|------------------|---------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|
|                  | 2<br>City     | 3<br>State |                |                    |                    |  | 8<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) |  |                          |  |   |  |
| 0325940          | PHOENIX       | AZ         |                | 09/12/2017         |                    | 1,148,689  | 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  | 11,305                   | 0  | 0   | 0  |
| 0325942          | PHOENIX       | AZ         |                | 09/12/2017         |                    | 529,218  | 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  | 20,735                   | 0  | 0   | 0  |
| 0325964          | COTTONWOOD    | AZ         |                | 12/18/2017         |                    | 3,306,465  | 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  | 32,500                   | 0  | 0   | 0  |
| 0326115          | SCOTTSDALE    | AZ         |                | 11/08/2019         |                    | 3,976,471  | 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  | 11,469                   | 0  | 0   | 0  |
| 0326248          | TUSCON        | AZ         |                | 11/29/2021         |                    | 1,143,964  | 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  | 8,755                    | 0  | 0   | 0  |
| 0326303          | PLACENTIA     | CA         |                | 07/13/2022         |                    | 2,079,547  | 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  | 49,480                   | 0  | 0   | 0  |
| 0425997          | LITTLE ROCK   | AR         |                | 05/11/2018         |                    | 2,317,759  | 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  | 21,115                   | 0  | 0   | 0  |
| 0426098          | RUSSELLVILLE  | AR         |                | 07/31/2019         |                    | 1,884,448  | 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  | 18,318                   | 0  | 0   | 0  |
| 0426100          | SPRINGDALE    | AR         |                | 07/31/2019         |                    | 1,958,427  | 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  | 26,064                   | 0  | 0   | 0  |
| 0525849          | DEL MAR       | CA         |                | 08/30/2016         |                    | 1,864,992  | 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  | 27,674                   | 0  | 0   | 0  |
| 0525952          | SAN YSIDRO    | CA         |                | 10/24/2017         |                    | 2,876,256  | 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  | 26,244                   | 0  | 0   | 0  |
| 0526244          | MORENO VALLEY | CA         |                | 11/10/2021         |                    | 2,433,953  | 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  | 43,474                   | 0  | 0   | 0  |
| 0625761          | GOLDEN        | CO         |                | 05/22/2015         |                    | 2,512,725  | 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  | 9,690                    | 0  | 0   | 0  |
| 0626026          | FALCON        | CO         |                | 09/11/2018         |                    | 2,828,609  | 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  | 31,208                   | 0  | 0   | 0  |
| 1025363          | CORAL SPRINGS | FL         |                | 12/20/2007         |                    | 380,511  | 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  | 6,289                    | 0  | 0   | 0  |
| 1025485          | GROVELAND     | FL         |                | 01/26/2011         |                    | 1,105,393  | 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  | 31,622                   | 0  | 0   | 0  |
| 1025515          | KISSIMEE      | FL         |                | 07/07/2011         |                    | 393,928  | 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  | 20,046                   | 0  | 0   | 0  |
| 1025575          | TITUSVILLE    | FL         |                | 09/26/2012         |                    | 56,933   | 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  | 29,759                   | 0  | 0   | 0  |
| 1025647          | OCFEE         | FL         |                | 08/29/2013         |                    | 648,668  | 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  | 50,307                   | 0  | 0   | 0  |
| 1025691          | ORLANDO       | FL         |                | 07/23/2014         |                    | 936,446  | 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  | 8,569                    | 0  | 0   | 0  |
| 1025698          | OCALA         | FL         |                | 09/03/2014         |                    | 980,750  | 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  | 26,262                   | 0  | 0   | 0  |
| 1025740          | DORAL         | FL         |                | 02/26/2015         |                    | 1,409,814  | 0  | 0  | 0  | 0  | 0  | 0  | 22,310                   | 0  | 0   | 0  |
| 1025784          | CLEARWATER    | FL         |                | 08/18/2015         |                    | 1,826,158  | 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  | 47,347                   | 0  | 0   | 0  |
| 1025819          | PORT ST LUCIE | FL         |                | 03/14/2016         |                    | 204,780  | 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  | 62,891                   | 0  | 0   | 0  |
| 1025885          | SHALLIMAR     | FL         |                | 01/30/2017         |                    | 2,700,141  | 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  | 32,013                   | 0  | 0   | 0  |
| 1026111          | POMPANO BEACH | FL         |                | 10/10/2019         |                    | 4,400,328  | 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  | 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<br>Loan Number | 2 Location       |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | 8 Change in Book Value/Recorded Investment             |  |  |  |  | 14<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br>Consid-<br>eration | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal |
|------------------|------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|
|                  | 2<br>City        | 3<br>State |                |                    |                    |  | 8<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) |  |                          |  |   |  |
| 1126028          | SAVANNAH         | GA         |                | 09/27/2018         |                    | 1,702,087  | 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  | 32,160                   | 0  | 0   | 0  |
| 1126042          | MACON            | GA         |                | 12/14/2018         |                    | 2,231,558  | 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  | 26,091                   | 0  | 0   | 0  |
| 1126103          | BRUNSWICK        | GA         |                | 09/06/2019         |                    | 2,765,072  | 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  | 94,882                   | 0  | 0   | 0  |
| 1126218          | BRUNSWICK        | GA         |                | 07/23/2021         |                    | 1,879,076  | 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  | 36,760                   | 0  | 0   | 0  |
| 1425429          | LINCOLNWOOD      | IL         |                | 12/01/2008         |                    | 1,067,537  | 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  | 21,142                   | 0  | 0   | 0  |
| 1425631          | FRANKLIN PARK    | IL         |                | 06/20/2013         |                    | 571,206  | 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  | 22,475                   | 0  | 0   | 0  |
| 1425650          | LAKE ZURICH      | IL         |                | 09/06/2013         |                    | 595,048  | 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  | 13,278                   | 0  | 0   | 0  |
| 1425704          | CICERO           | IL         |                | 09/25/2014         |                    | 1,560,021  | 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  | 10,369                   | 0  | 0   | 0  |
| 1425873          | NORTHBROOK       | IL         |                | 12/20/2016         |                    | 1,831,711  | 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  | 8,283                    | 0  | 0   | 0  |
| 1425953          | HINSDALE         | IL         |                | 10/30/2017         |                    | 1,835,130  | 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  | 23,023                   | 0  | 0   | 0  |
| 1426217          | BUFFALO GROVE    | IL         |                | 07/22/2021         |                    | 1,907,654  | 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  | 6,361                    | 0  | 0   | 0  |
| 1525573          | GRIFFITH         | IN         |                | 09/11/2012         |                    | 813,375  | 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  | 38,545                   | 0  | 0   | 0  |
| 1525696          | BLOOMINGTON      | IN         |                | 08/21/2014         |                    | 427,899  | 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  | 29,263                   | 0  | 0   | 0  |
| 1525783          | INDIANAPOLIS     | IN         |                | 08/04/2015         |                    | 2,188,442  | 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  | 13,912                   | 0  | 0   | 0  |
| 1526001          | FISHERS          | IN         |                | 06/15/2018         |                    | 1,367,169  | 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  | 24,812                   | 0  | 0   | 0  |
| 1526109          | FISHERS          | IN         |                | 09/30/2019         |                    | 1,449,817  | 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  | 23,116                   | 0  | 0   | 0  |
| 1526298          | NOBLESVILLE      | IN         |                | 06/23/2022         |                    | 804,637  | 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  | 37,905                   | 0  | 0   | 0  |
| 1825699          | LOUISVILLE       | IN         |                | 09/05/2014         |                    | 559,494  | 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  | 19,576                   | 0  | 0   | 0  |
| 1825822          | LEXINGTON        | KY         |                | 04/07/2016         |                    | 3,116,980  | 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  | 38,092                   | 0  | 0   | 0  |
| 1826193          | BELLEVUE         | KY         |                | 05/13/2021         |                    | 690,140  | 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  | 10,802                   | 0  | 0   | 0  |
| 1826213          | LEXINGTON        | KY         |                | 07/14/2021         |                    | 1,306,543  | 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  | 14,436                   | 0  | 0   | 0  |
| 1826331          | DRY RIDGE        | KY         |                | 11/17/2022         |                    | 1,130,000  | 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  | 16,012                   | 0  | 0   | 0  |
| 2125749          | DISTRICT HEIGHTS | MD         |                | 04/30/2015         |                    | 1,319,675  | 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  | 23,918                   | 0  | 0   | 0  |
| 2126046          | CROFTON          | MD         |                | 12/21/2018         |                    | 1,311,637  | 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  | 36,688                   | 0  | 0   | 0  |
| 2225809          | BRAINTREE        | MA         |                | 12/29/2015         |                    | 2,105,341  | 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  | 9,283                    | 0  | 0   | 0  |
| 2325674          | CLARKSTON        | MI         |                | 01/28/2014         |                    | 552,909  | 0  | 0  | 0  | 0  | 0  | 0  | 19,266                   | 0  | 0   | 0  |

E02.2

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<br>Loan Number | 2 Location       |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | 8 Change in Book Value/Recorded Investment             |  |  |  |  | 14<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br>Consid-<br>eration | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal |
|------------------|------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|
|                  | 2<br>City        | 3<br>State |                |                    |                    |  | 8<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) |  |                          |  |   |  |
| 2325683          | AUBURN HILLS     | MI         |                | 04/17/2014         |                    | 440,652  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 24,230   | 0   | 0  |
| 2325725          | MADISON HEIGHTS  | MI         |                | 12/17/2014         |                    | 886,580  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 23,016   | 0   | 0  |
| 2325789          | SHELBY TOWNSHIP  | MI         |                | 09/09/2015         |                    | 1,367,221  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 19,808   | 0   | 0  |
| 2325870          | YPSILANTE        | MI         |                | 12/12/2016         |                    | 774,038  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 15,587   | 0   | 0  |
| 2325888          | NOVI             | MI         |                | 02/10/2017         |                    | 849,580  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 46,253   | 0   | 0  |
| 2325924          | NEW HUDSON       | MI         |                | 07/12/2017         |                    | 2,285,729  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 27,368   | 0   | 0  |
| 2326085          | ROCHESTER HILLS  | MI         |                | 06/26/2019         |                    | 4,873,273  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 89,672   | 0   | 0  |
| 2425585          | EDEN PRAIRIE     | MIN.       |                | 11/29/2012         |                    | 303,658  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 17,433   | 0   | 0  |
| 2425812          | BUFFALO          | MIN.       |                | 01/14/2016         |                    | 1,730,074  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 24,310   | 0   | 0  |
| 2425962          | ST. PAUL         | MIN.       |                | 12/15/2017         |                    | 699,152  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 31,088   | 0   | 0  |
| 2425966          | WEST SAINT PAUL  | MIN.       |                | 12/19/2017         |                    | 882,093  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 6,734  | 0   | 0  |
| 2525738          | RIDGELAND        | MS.        |                | 02/05/2015         |                    | 412,035  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 22,285   | 0   | 0  |
| 2525867          | MADISON          | MS.        |                | 11/21/2016         |                    | 778,533  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 10,429   | 0   | 0  |
| 2625831          | ST LOUIS         | MO.        |                | 05/27/2016         |                    | 1,316,491  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 32,400   | 0   | 0  |
| 2626219          | SAINT CHARLES    | MO.        |                | 07/23/2021         |                    | 4,734,719  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 82,888   | 0   | 0  |
| 2826284          | LAS VEGAS        | NV.        |                | 05/11/2022         |                    | 5,338,231  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 82,137   | 0   | 0  |
| 3126236          | BERNARDSVILLE    | NJ.        |                | 10/06/2021         |                    | 944,846  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 13,044   | 0   | 0  |
| 3225728          | ALBUQUERQUE      | NM.        |                | 12/19/2014         |                    | 615,474  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 85,551   | 0   | 0  |
| 3225932          | ALBUQUERQUE      | NM.        |                | 08/04/2017         |                    | 1,571,420  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 28,470   | 0   | 0  |
| 3226008          | PORTALES         | NM.        |                | 07/11/2018         |                    | 1,051,772  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 17,813   | 0   | 0  |
| 3325115          | MORAVIA          | NY.        |                | 12/22/2004         |                    | 188,372  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 21,206   | 0   | 0  |
| 3325853          | DUNKIRK          | NY.        |                | 09/15/2016         |                    | 1,082,115  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 14,646   | 0   | 0  |
| 3325974          | MASSAPEQUA       | NY.        |                | 01/25/2018         |                    | 1,556,187  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 44,554   | 0   | 0  |
| 3326015          | PORT WASHINGTON  | NY.        |                | 07/31/2018         |                    | 1,478,333  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 15,134   | 0   | 0  |
| 3326043          | RONKONKOMA       | NY.        |                | 12/18/2018         |                    | 564,519  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 9,585  | 0   | 0  |
| 3326089          | FARMINGDALE      | NY.        |                | 07/30/2019         |                    | 500,875  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 8,085  | 0   | 0  |
| 3326204          | HUNTINGTON       | NY.        |                | 06/18/2021         |                    | 2,015,168  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 19,067   | 0   | 0  |
| 3326240          | HAMBURG          | NY.        |                | 10/21/2021         |                    | 5,649,373  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 37,939   | 0   | 0  |
| 3326252          | HALPAUGE         | NY.        |                | 12/08/2021         |                    | 1,462,530  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 10,399   | 0   | 0  |
| 3326261          | FARMINGDALE      | NY.        |                | 12/21/2021         |                    | 2,379,154  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 33,577   | 0   | 0  |
| 3326267          | SCHUYLERVILLE    | NY.        |                | 01/27/2022         |                    | 867,601  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 19,064   | 0   | 0  |
| 3326269          | LONG ISLAND CITY | NY.        |                | 02/17/2022         |                    | 3,926,240  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 25,047   | 0   | 0  |
| 3326302          | FARMINGDALE      | NY.        |                | 07/01/2022         |                    | 980,552  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 11,850   | 0   | 0  |
| 3326330          | MILFORD          | OH.        |                | 11/17/2022         |                    | 1,900,000  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 14,119   | 0   | 0  |
| 3425457          | CHARLOTTE        | NC.        |                | 07/13/2010         |                    | 405,717  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 47,068   | 0   | 0  |
| 3425582          | MONROE           | NC.        |                | 10/26/2012         |                    | 821,399  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 37,535   | 0   | 0  |
| 3425753          | GARNER           | NC.        |                | 05/01/2015         |                    | 822,646  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 31,824   | 0   | 0  |
| 3425802          | ASHEVILLE        | NC.        |                | 11/23/2015         |                    | 1,515,740  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 27,934   | 0   | 0  |
| 3425806          | DURHAM           | NC.        |                | 12/18/2015         |                    | 894,055  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 23,310   | 0   | 0  |
| 3425846          | ALBEMARLE        | NC.        |                | 08/11/2016         |                    | 1,406,847  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 43,595   | 0   | 0  |
| 3425862          | MADISON          | NC.        |                | 09/29/2016         |                    | 491,260  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 5,035  | 0   | 0  |
| 3425881          | HUNTERSVILLE     | NC.        |                | 01/19/2017         |                    | 849,141  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 12,173   | 0   | 0  |
| 3425911          | WAXHAW           | NC.        |                | 06/07/2017         |                    | 1,867,802  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 14,796   | 0   | 0  |
| 3426036          | ASHEVILLE        | NC.        |                | 11/29/2018         |                    | 1,768,449  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 30,047   | 0   | 0  |
| 3426104          | CHARLOTTE        | NC.        |                | 09/13/2019         |                    | 2,551,246  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 42,180   | 0   | 0  |
| 3426117          | GREENSBORO       | NC.        |                | 11/20/2019         |                    | 3,282,306  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 100,182  | 0   | 0  |
| 3426169          | JACKSONVILLE     | NC.        |                | 12/23/2020         |                    | 1,111,516  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 13,497   | 0   | 0  |
| 3426221          | CHARLOTTE        | NC.        |                | 08/03/2021         |                    | 1,695,887  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 11,130   | 0   | 0  |
| 3426257          | MORGANTON        | NC.        |                | 12/16/2021         |                    | 2,203,757  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 82,322   | 0   | 0  |
| 3625534          | FOREST PARK      | OH.        |                | 10/27/2011         |                    | 527,154  | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 19,063   | 0   | 0  |
| 3625607          | SPRINGBORO       | OH.        |                | 03/18/2013         |                    | 40,530   | 0  | 0  | 0  | 0  | 0  | 0  | 0                        | 30,374   | 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<br>Loan Number | 2 Location             |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | 8 Change in Book Value/Recorded Investment             |  |  |  |  | 14<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br>Consid-<br>eration | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal |  |
|------------------|------------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
|                  | 2<br>City              | 3<br>State |                |                    |                    |  | 8<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) |  |                          |  |   |  | 13<br>Total Foreign<br>Exchange<br>Change in<br>Book Value |
| 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  |
| 4125896          | 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<br>Loan Number | 2 Location           |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | 8 Change in Book Value/Recorded Investment             |  |  |  |  | 14<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br>Consid-<br>eration | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal |  |
|------------------|----------------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
|                  | 2<br>City            | 3<br>State |                |                    |                    |  | 8<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) |  |                          |  |   |  | 13<br>Total Foreign<br>Exchange<br>Change in<br>Book Value |
| 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       | TX         |                | 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               | TX         |                | 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             | TX         |                | 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           | TX         |                | 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  |

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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<br>Loan Number                           | Location    |            | 4<br>Loan Type | 5<br>Date Acquired | 6<br>Disposal Date | 7<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Change in Book Value/Recorded Investment               |  |  |  |  | 14<br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br>Consid-<br>eration | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal |  |
|--|-------------|------------|----------------|--------------------|--------------------|--|--|--|--|--|--|--|--------------------------|--|---|--|--|
|  | 2<br>City   | 3<br>State |                |                    |                    |  | 8<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) |  |                          |  |   |  | 13<br>Total Foreign<br>Exchange<br>Change in<br>Book Value |
| 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  |
| 4925383                                    | 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 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  |
| <b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>    |   |         |               |                          |                           |             |            |   |   |
|   |   |         |               |                          |                           | 45,000      | 45,000     | 0                                       | XXX   |
| 09261W-AA-2   | BLACKROCK DLF 1X 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  |
| <b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b> |   |         |               |                          |                           | 25,971,512  | 25,858,293 | 9,239                                   | XXX   |
| <b>2509999997. Total - Bonds - Part 3</b>   |   |         |               |                          |                           | 26,016,512  | 25,903,293 | 9,239                                   | XXX   |
| <b>2509999998. Total - Bonds - Part 5</b>   |   |         |               |                          |                           | XXX         | XXX        | XXX                                     | XXX   |
| <b>2509999999. Total - Bonds</b>  |   |         |               |                          |                           | 26,016,512  | 25,903,293 | 9,239                                   | XXX   |
| <b>4509999997. Total - Preferred Stocks - Part 3</b>                              |   |         |               |                          |                           | 0           | XXX        | 0                                       | XXX   |
| <b>4509999998. Total - Preferred Stocks - Part 5</b>                              |   |         |               |                          |                           | XXX         | XXX        | XXX                                     | XXX   |
| <b>4509999999. Total - Preferred Stocks</b>                                       |   |         |               |                          |                           | 0           | XXX        | 0                                       | XXX   |
| <b>5989999997. Total - Common Stocks - Part 3</b>                                 |   |         |               |                          |                           | 0           | XXX        | 0                                       | XXX   |
| <b>5989999998. Total - Common Stocks - Part 5</b>                                 |   |         |               |                          |                           | XXX         | XXX        | XXX                                     | XXX   |
| <b>5989999999. Total - Common Stocks</b>  |   |         |               |                          |                           | 0           | XXX        | 0                                       | XXX   |
| <b>5999999999. Total - Preferred and Common Stocks</b>                            |   |         |               |                          |                           | 0           | XXX        | 0                                       | XXX   |
| <b>6009999999 - Totals</b>  |   |         |               |                          |                           | 26,016,512  | XXX        | 9,239                                   | XXX   |

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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  | Foreign | Disposal Date | Name of Purchaser              | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| ..36194S-PD-4  | GN AU4920 GN AU4920 3.020% 09/15/41<br>GOVERNMENT NATIONAL MTG ASSOC GN AZ6147                           |         | 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  | GN 758157 4.550% 05/15/38  |         | 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<br>CANTON LEASE FINANCE TRUST-GSA US GOVT LEASE<br>BACKED CERT 4.730% 06/15/30 |         | 02/01/2023    | Paydown<br>Redemption 100.0000 |                           | 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  | GNMA 2008-80 IO 2.132% 04/16/50  |         | 03/15/2023    | Paydown                        |                           | 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 2011-92 C 3.726% 04/16/52   |         | 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 2010-89 PD 4.000% 07/20/40  |         | 03/01/2023    | Paydown                        |                           | 10,550        | 10,550    | 10,349      | 10,479                                   | 0   | 71                                       | 0   | 71   | 0  | 10,550   | 0  | 0                                | 0                             | 66  | 04/16/2052                       | 1.A   |
| ..38377G-S7-5  | GNMA 2011-2 HG 4.000% 01/20/41   |         | 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 2011-3 QP 4.000% 06/20/40   |         | 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 2011-30 BL 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 2014-67 DE 3.680% 11/16/46  |         | 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 2014-150 C 3.400% 12/16/49  |         | 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 2014-155 VA 3.000% 03/16/37   |         | 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   |
| <b>0109999999. Subtotal - Bonds - U.S. Governments</b>                         |  |         |               |                                |                           | 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<br>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%<br>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  | 1,178  | 0  | (9)                                      | (9)                              | 7                             | 09/15/2052  | 1.D                              |   |
| ..57563R-KE-8  | MASSACHUSETTS EDL ING AUTH ED LN REV SERIES J<br>2012 4.800% 07/01/27                                    |         | 01/01/2023    | Redemption 100.0000            |                           | 15,000        | 15,000    | 15,000      | 15,000                                   | 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%<br>10/01/37  |         | 01/01/2023    | Redemption 100.0000            |                           | 15,000        | 15,000    | 15,000      | 15,000                                   | 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<br>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%<br>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  | 1,000,000  | 0  | 0  | 0                                | 19,020                        | 03/01/2027  | 1.C FE                           |   |
| ..678553-AU-2  | OKLAHOMA CITY ECONOMIC DEV 2013A 3.997%<br>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  | 1,000,000  | 0  | 0  | 0                                | 19,985                        | 03/01/2028  | 1.C FE                           |   |
| ..678553-AV-0  | OKLAHOMA CITY ECONOMIC DEV 2013A 4.097%<br>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  | 1,000,000  | 0  | 0  | 0                                | 20,485                        | 03/01/2029  | 1.C FE                           |   |
| ..79467B-CM-5  | SALES TAX SECURITIZATION CORP 4.637%<br>01/01/40   |         | 01/01/2023    | Redemption 100.0000            |                           | 20,000        | 20,000    | 20,000      | 20,000                                   | 0   | 0  | 0   | 0  | 20,000   | 0  | 0  | 0                                | 464                           | 01/01/2040  | 1.C FE                           |   |
| ..843375-ZM-1  | SOUTHERN MINNESOTA MUNICIPAL POWER AGENCY<br>4.324% 01/01/23   |         | 01/01/2023    | Maturity                       |                           | 935,000       | 935,000   | 935,000     | 935,000                                  | 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%<br>09/01/41  |         | 01/01/2023    | Redemption 100.0000            |                           | 5,000         | 5,000     | 5,000       | 5,000                                    | 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%<br>10/25/37  |         | 03/01/2023    | Paydown<br>Redemption 100.0000 |                           | 36,386        | 36,386    | 36,386      | 36,386                                   | 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<br>WASHINGTON ST HSG FIN COMM SERIES 2011A                      |         | 03/25/2023    | Redemption 100.0000            |                           | 21,919        | 21,919    | 21,919      | 21,919                                   | 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<br>4.750% 07/01/29   |         | 01/01/2023    | Redemption 100.0000            |                           | 10,000        | 10,000    | 10,088      | 10,000                                   | 0   | 0  | 0   | 0  | 10,000   | 0  | 0  | 0                                | 238                           | 07/01/2029  | 1.B FE                           |   |
| <b>0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions</b> |  |         |               |                                |                           | 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   |

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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<br>CUSIP<br>Ident-<br>ification | 2<br>Description   | 3<br>For-<br>eign | 4<br>Disposal<br>Date | 5<br>Name<br>of Purchaser         | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consid-<br>eration | 8<br>Par Value | 9<br>Actual<br>Cost | 10<br>Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change In Book/Adjusted Carrying Value                   |  |  |   |   | 16<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br>Stated<br>Con-<br>tractual<br>Maturity<br>Date | 22<br>NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
|-----------------------------------|--|-------------------|-----------------------|-----------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|--|---|---|---|--|---|---|---|--|--|
|                                   |  |                   |                       |                                   |                                      |                         |                |                     |  | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | 13<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | 14<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value |   |  |   |   |   |  |  |
| ..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-WIS-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<br>CERT 3.666% 08/05/30        |                   | 03/05/2023            | Redemption<br>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  |
| ..00182B-AA-6                     | AZ ROMULUS MI LANDLORD LLC 3.497% 10/31/38                                 |                   | 03/31/2023            | Redemption                        | 100.0000                             |                         | 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   | 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<br>BACKED NOTES 4.095% 09/30/39 |                   | 03/31/2023            | Redemption                        | 100.0000                             |                         | 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<br>3.500% 07/25/43                 |                   | 03/01/2023            | Paydown<br>Redemption<br>100.0000 |                                      | 4,010                   | 4,010          | 3,836               | 3,947  | 0  | 0  | 0  | 0   | 3,948   | 0   | 63   | 63  | 18  | 07/25/2043  | 1.A  |  |
| ..00909B-A*-5                     | AMAZON FORT WORTH TX LEASE COL 4.494%<br>11/10/39                          |                   | 03/10/2023            | Redemption                        | 100.0000                             |                         | 11,379         | 11,379              | 11,379   | 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<br>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%<br>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%<br>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%<br>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%<br>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%<br>11/15/32                      |                   | 03/15/2023            | Redemption                        | 100.0000                             |                         | 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%<br>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%<br>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-AN-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%<br>06/30/24                            |                   | 01/27/2023            | Redemption                        | 58.6792                              |                         | 597,607        | 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%<br>12/15/32                            |                   | 03/15/2023            | Redemption                        | 100.0000                             |                         | 15,780         | 15,780              | 16,500   | 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<br>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   |

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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-<br>eign | Disposal<br>Date | Name<br>of Purchaser   | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..12510H-AE-0        | CAPITAL AUTOMOTIVE REIT 2020-1A A5 3.480%<br>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%<br>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 MITGE TRUST 2013-1VR2 A2<br>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<br>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 4CB1<br>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<br>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<br>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%<br>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%<br>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%<br>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<br>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<br>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<br>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<br>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<br>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<br>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<br>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%<br>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<br>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<br>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<br>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%<br>05/15/34             |              | 03/15/2023       | Redemption<br>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%<br>05/15/34            |              | 03/15/2023       | Redemption<br>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%<br>05/15/34            |              | 01/15/2023       | Redemption<br>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   |

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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-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>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   |
| ..341078-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        | CKE 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-OF-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   |

E05.3

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<br>CUSIP Identification | 2<br>Description   | 3<br>For-<br>eign | 4<br>Disposal<br>Date | 5<br>Name<br>of Purchaser      | 6<br>Number of<br>Shares of<br>Stock | 7<br>Consid-<br>eration | 8<br>Par Value | 9<br>Actual<br>Cost | 10<br>Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change In Book/Adjusted Carrying Value                   |  |   |   |   | 16<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 19<br>Total Gain<br>(Loss) on<br>Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br>Stated<br>Con-<br>tractual<br>Maturity<br>Date | 22<br>NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
|---------------------------|--|-------------------|-----------------------|--------------------------------|--------------------------------------|-------------------------|----------------|---------------------|--|--|--|---|---|---|---|--|---|---|---|--|--|
|                           |  |                   |                       |                                |                                      |                         |                |                     |  | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | 13<br>Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | 14<br>Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value |   |  |   |   |   |  |  |
| ..46651Y-AH-3             | JP MORGAN MORTGAGE TRUST 2019-9 A5 3.500%<br>05/25/50                  |                   | 03/01/2023            | Paydown<br>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  |
| ..46671E-AA-7             | JRD HOLDINGS SECURED TRUST CTL 3.620%<br>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%<br>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%<br>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<br>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<br>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%<br>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<br>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   |
| ..59048E-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   |
| ..59549#-AA-1             | MID STATE TRUST SERIES 11 A1 4.864%<br>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   |
| ..59549#-AA-1             | MID STATE TRUST SERIES 11 A1 4.864%<br>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%<br>04/25/57                  |                   | 03/01/2023            | Paydown<br>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-AE-7             | MORONGO BAND OF MISSION INDIAN SENIOR SECURED<br>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%<br>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%<br>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<br>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%<br>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<br>4.450% 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<br>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 A2 I I<br>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<br>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%<br>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   |
| ..74273E-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 Identification | Description  | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser   | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..76112B-EN-6        | RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3 A14<br>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<br>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<br>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%<br>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<br>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%<br>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<br>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<br>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<br>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<br>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 A21 3.845%<br>01/20/50                                       |              | 03/20/2023       | Paydown                |                                 | 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%<br>01/01/28                                  |              | 01/01/2023       | Redemption<br>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<br>7.970% 08/15/36                             |              | 03/15/2023       | Paydown                |                                 | 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<br>9.500% 02/01/30                        |              | 02/01/2023       | Redemption<br>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%<br>03/30/24                                      |              | 03/31/2023       | Redemption<br>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<br>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<br>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<br>4.300% 11/15/24                             |              | 01/15/2023       | Paydown                |                                 | 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%<br>07/01/48  |              | 03/01/2023       | Redemption<br>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%<br>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%<br>04/15/30                                    |              | 03/01/2023       | Paydown                |                                 | 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<br>VOP PRL ABS I LTD 2021-1A B 2.848% 10/20/31 |              | 03/03/2023       | Redemption<br>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<br>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<br>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%<br>10/14/49                                |              | 03/01/2023       | Paydown                |                                 | 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   |
| ..92838B-AA-1        | VISTA RIDGE LLC SENIOR SECURED NOTES 2.570%<br>10/14/49                                |              | 03/31/2023       | Redemption<br>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   |

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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   | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |     |     |     |     |
| ..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                       |         | 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 MORTG SEC 2019-2 A1                             |         | 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  | 4.000% 04/25/49 WENDYS FUNDING LLC 2021-1A A211 2.775%      |         | 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                     |         | 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                     |         | 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  | 3.104% 05/15/46 WINGSTOP FUNDING LLC 2020-1A A2 2.841%      |         | 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  | 12/05/50 WINWATER MORTGAGE LOAN TRUST 2014-1 A1             |         | 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  | 3.918% 06/27/44 ZAXBY'S FUNDING LLC 2021-1A A2 3.238%       |         | 01/30/2023    | Paydown           |                           | 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  | 07/30/51 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                  | 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  | 6.750% 06/30/35 INDUSTRIAL DPR FUNDING LTD 2016-1A 3 5.235% | 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  | 04/15/26 RYMAN HEALTHCARE LTD SENIOR SECURED NOTES          | 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  | 4.260% 02/16/36 TRANSOCOAN 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  | TRANSOCOAN 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  | 11/30/33 NASSAU AIRPORT DEVELOPMENT CO 7.000%               | 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  |     |     |     |     |
| ..00458*-AF-6  | 01/12/34 AQUASURE PTY LTD SERIES 2018A 4.320%               | 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   | 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  | 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   | XXX | XXX | XXX |     |
| 4509999999. Total - Preferred Stocks                                       |   |         |               |                   |                           | 0             | XXX        | 0           | 0                                       | 0  | 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  | 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   | XXX | XXX | XXX |     |
| 5989999999. Total - Common Stocks  |   |         |               |                   |                           | 0             | XXX        | 0           | 0                                       | 0  | 0                                       | 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  | 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   |     |     |     |     |

E05.6

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) |     |   |     |     |     |     |     |     |     |     |     |     |
| 007999999. 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   |     |   |     |     |     |     |     |     |     |     |     |     |
| 014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 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                            | 04/19/2022 | 04/14/2023                     | 1,603               | 7,041,058       | 4392.59                                     | 697,269  | 0  | 0                   | 775                           |      | 775        | (25,292)                                  | 0  | 0  | 0   | 0                  | 0                                  | 0/0   |     |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 5/15/2023 Strike @ 4023.89  | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Goldman Sachs                                   | 05/17/2022 | 05/15/2023                     | 1,204               | 4,843,597       | 4023.89                                     | 520,051  | 0  | 0                   | 198,583                       |      | 198,583    | 34,777                                    | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 6/15/2023 Strike @ 3789.99  | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Goldman Sachs                                   | 06/16/2022 | 06/15/2023                     | 1,605               | 6,082,479       | 3789.99                                     | 537,635  | 0  | 0                   | 623,602                       |      | 623,602    | 153,771                                   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 7/14/2023 Strike @ 3863.16  | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Bank of America Merr                            | 07/18/2022 | 07/14/2023                     | 1,812               | 7,000,355       | 3863.16                                     | 753,354  | 0  | 0                   | 646,412                       |      | 646,412    | 144,834                                   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 8/15/2023 Strike @ 4297.14  | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Goldman Sachs                                   | 08/16/2022 | 08/15/2023                     | 1,489               | 6,399,000       | 4297.14                                     | 628,413  | 0  | 0                   | 160,952                       |      | 160,952    | 8,081                                     | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 9/15/2023 Strike @ 3901.35  | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Bank of America Merr                            | 09/16/2022 | 09/15/2023                     | 1,817               | 7,089,377       | 3901.35                                     | 726,479  | 0  | 0                   | 699,313                       |      | 699,313    | 141,235                                   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 10/13/2023 Strike @ 3583.07   | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Bank of America Merr                            | 10/18/2022 | 10/13/2023                     | 2,337               | 8,372,524       | 3583.07                                     | 1,204,414  | 0  | 0                   | 1,544,869                     |      | 1,544,869  | 308,606                                   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 11/15/2023 Strike @ 3991.73   | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Goldman Sachs                                   | 11/16/2022 | 11/15/2023                     | 1,824               | 7,281,594       | 3991.73                                     | 784,393  | 0  | 0                   | 676,647                       |      | 676,647    | 126,239                                   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 12/15/2023 Strike @ 3895.75   | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Bank of America Merr                            | 12/16/2022 | 12/15/2023                     | 2,246               | 8,751,023       | 3895.75                                     | 883,495  | 0  | 0                   | 1,034,978                     |      | 1,034,978  | 190,688                                   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 1/12/2024 Strike @ 3990.97  | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Goldman Sachs                                   | 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   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 2/15/2024 Strike @ 4147.6   | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Goldman Sachs                                   | 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   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| S&P 500 3/15/2024 Strike @ 3891.93  | Indexed Universal Life  | Exhibit 5 ...                | Equity/Index           | Goldman Sachs                                   | 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   | 0/0 |   |     |     |     |     |     |     |     |     |     |     |
| 015999999. 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                  | 0                                  | 0   | 0   | 0 | 0   | 0   | XXX | XXX |     |     |     |     |     |     |
| 021999999. 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                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | XXX | XXX |     |     |     |     |
| 028999999. Subtotal - Purchased Options - Replications  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | XXX | XXX |     |     |     |     |
| 035999999. Subtotal - Purchased Options - Income Generation   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |     |     |
| 042999999. Subtotal - Purchased Options - Other   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |     |
| 043999999. 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                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 044999999. Total Purchased Options - Put Options  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 045999999. Total Purchased Options - Caps   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 046999999. Total Purchased Options - Floors   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 047999999. Total Purchased Options - Collars  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 048999999. Total Purchased Options - Other  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 049999999. Total Purchased Options  |   |                              |                        |   |            |                                |                     |                 |   | 6,735,503  | 2,139,591  | 0                   | 7,994,283                     | XXX  | 7,994,283  | 1,351,499                                 | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |     |
| 063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108             |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0          | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | 0   | 0 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   | XXX | XXX |

E06



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<br>7846SS208  | Indexed Universal Life  | Exhibit 5                    | Equity/Index           | Bank of America<br>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                                  | 0/0   |     |     |
| S&P 500 5/15/2023 Strike @ 4374.29<br>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   | 0/0 |     |
| S&P 500 6/15/2023 Strike @ 4113.06<br>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   | 0/0 |     |
| S&P 500 7/14/2023 Strike @ 4183.13<br>7846SS214  | Indexed Universal Life  | Exhibit 5                    | Equity/Index           | Bank of America<br>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   | 0/0 |     |
| S&P 500 8/15/2023 Strike @ 4657.27<br>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   | 0/0 |     |
| S&P 500 9/15/2023 Strike @ 4227<br>7846SS218   | Indexed Universal Life  | Exhibit 5                    | Equity/Index           | Bank of America<br>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   | 0/0 |     |
| S&P 500 10/13/2023 Strike @ 3882.04<br>7846SS220   | Indexed Universal Life  | Exhibit 5                    | Equity/Index           | Bank of America<br>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   | 0/0 |     |
| S&P 500 11/15/2023 Strike @ 4325.08<br>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   | 0/0 |     |
| S&P 500 12/15/2023 Strike @ 4223.41<br>7846SS224   | Indexed Universal Life  | Exhibit 5                    | Equity/Index           | Bank of America<br>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   | 0/0 |     |
| S&P 500 1/12/2024 Strike @ 4320.67<br>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   | 0/0 |     |
| S&P 500 2/15/2024 Strike @ 4494.6<br>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   | 0/0 |     |
| S&P 500 3/15/2024 Strike @ 4227.49<br>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   | 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                  | 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                  | 0                                  | 0   | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 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                  | 0                                  | 0   | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 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                  | 0                                  | 0   | XXX | XXX |
| 0939999999. Total Written Options - Put Options  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 0949999999. Total Written Options - Caps   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 0959999999. Total Written Options - Floors   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 0969999999. Total Written Options - Collars  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 0979999999. Total Written Options - Other  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 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                  | 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                  | 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                  | 0                                  | 0   | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other   |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate  |   |                              |                        |   |            |                                |                     |                 |   | 0  | 0  | 0                   | 0                             | XXX  | 0           | 0   | 0  | 0  | 0   | 0                  | 0                                  | 0   | XXX | XXX |

EO6.1

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) |
| 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 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 RECEIV   | C..... | 1.D FE  | 1,000,000  | 1,000,000                    | 05/05/2023    |
| CR5741-72-1          | BOFA SECURITIES INC. RECEIV   | 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          | CDP 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 RECEIV OBRF+40   | C..... | 1.E FE  | 500,000    | 500,000                      | 06/29/2023    |
| 000000-00-0          | HSBC SECURITIES (USA) INC RECEIV 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-RB-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-RB-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    |
| 83050W-EE-0          | SKANDINAV ENSKILDA BANK   | C..... | 1.E FE  | 500,215    | 500,169                      | 04/27/2023    |
| 89115B-YG-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-8Q-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    |
| RPE220-XX-5          | BOFA SECURITIES INC   | C..... | 1.E FE  | 4,000,000  | 4,000,000                    | 04/03/2023    |
| RPE62P-OL-7          | BNP PARIBAS   | C..... | 1.E FE  | 500,000    | 500,000                      | 04/03/2023    |
| RPE62P-OT-0          | TD SECURITIES (USA) LLC   | C..... | 1.C FE  | 500,000    | 500,000                      | 04/03/2023    |
| RPE62P-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<br>Identification | Description  | Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and SVO<br>Administrative<br>Symbol | Fair Value | Book/Adjusted<br>Carrying Value | Maturity Date |
| PPEF20-FI-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                       | 2           | 3    | 4   | 5          | 6                               | 7             |
|-------------------------|-------------|------|---|------------|---------------------------------|---------------|
| CUSIP<br>Identification | Description | Code | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and SVO<br>Administrative<br>Symbol | Fair Value | Book/Adjusted<br>Carrying Value | 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 2 - Cash Equivalents - Investments Owned End of Current Quarter

**N O N E**

Medicare Part D Coverage Supplement

**N O N E**

Trusted Surplus - Cover

**N O N E**

Trusted Surplus Statement - Assets

**N O N E**