

**QUARTERLY STATEMENT**AS OF SEPTEMBER 30, 2002
OF THE CONDITION AND AFFAIRS OF**The Ohio National Life Insurance Company**

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|---------------------------------------|--|------------------------|---|------------|----------------------|------------|
| NAIC Group Code | 0704 (Current Period) | 0704 (Prior Period) | NAIC Company Code | 67172 | Employer's ID Number | 31-0397080 |
| Organized under the Laws of | | Ohio | State of Domicile or Port of Entry | | | |
| Country of Domicile | | | | | | |
| Incorporated | 09/09/1909 | | Commenced Business | 10/10/1910 | | |
| Statutory Home Office | One Financial Way (Street and Number) | | Cincinnati, OH 45242 (City or Town, State and Zip Code) | | | |
| Main Administrative Office | One Financial Way Cincinnati, OH 45242 (City or Town, State and Zip Code) | | 513-794-6100 (Area Code) (Telephone Number) | | | |
| Mail Address | Post Office Box 237 (Street and Number or P.O. Box) | | Cincinnati, OH 45201 (City or Town, State and Zip Code) | | | |
| Primary Location of Books and Records | One Financial Way Cincinnati, OH 45242 (City or Town, State and Zip Code) | | 513-794-6100 (Area Code) (Telephone Number) | | | |
| Internet Website Address | | | | | | |
| Statement Contact | Paul George Boehm, Jr. pboehm@ohionational.com (Name) (E-mail Address) | | 513-794-6100-6396 513-794-4516 (Area Code) (Telephone Number) (Extension) (FAX Number) | | | |
| Policyowner Relations Contact | One Financial Way Cincinnati, OH 45242 (Street and Number) (City or Town, State and Zip Code) | | | | | |
| | 513-794-6100-6377 (Area Code) (Telephone Number) (Extension) | | | | | |

OFFICERS

| | | | |
|-----------|----------------------|-----------|-----------------------|
| President | David Boyers O'Maley | Secretary | Ronald Louis Benedict |
| Treasurer | Arthur James Roberts | Actuary | Ronald John Dolan |

VICE PRESIDENTS

| | | |
|--|--|---------------------------------|
| Trudy Kolb Backus | Thomas Abdo Barefield, Senior V.P. | Lee Edward Bartels |
| Howard Charles Becker, Senior V.P. | Michael Allan Boedeker, Senior V.P. | Robert Allen Bowen, Senior V.P. |
| Roylene Mullen Broadwell | Christopher Allen Carlson, Senior V.P. | Robert Walter Conway |
| David William Cook, Senior V.P. | Anthony Gerard Esposito | Diane Sue Hagenbuch |
| Michael Francis Haverkamp, Senior V.P. # | John Alfred Houser III | William Joseph McFadden |
| James Irwin Miller II | Carolyn Marie Nightingale | Edward Poli Nolan, Jr. # |
| Thomas Orren Olson | John Jacob Palmer, Executive V.P. | George Barclay Pearson, Jr. |
| William Charles Price # | David Gates Smith, Executive V.P. | James Clive Smith |
| Michael Dean Stohler | Barbara Ann Turner | Dennis Clarence Twarogowski |
| David Symmes Williams | | |

DIRECTORS OR TRUSTEES

| | | |
|-----------------------|-------------------------|----------------------------|
| Jack Elliott Brown | William Robert Burleigh | George Edward Castrucci |
| Raymond Robert Clark | Ronald John Dolan | Victoria Buyniski Gluckman |
| Jerry Alan Grundhofer | John Weber Hayden | David Boyers O'Maley |
| James Francis Orr | John Jacob Palmer | David Gates Smith |

State of Ohio
County of Hamilton.....

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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.

| | | |
|---|--|--|
| David Boyers O'Maley CEO, Chairman & President | Ronald Louis Benedict Corporate Vice President, Counsel & Secretary | Arthur James Roberts Vice President, Controller & Treasurer |
|---|--|--|

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

Subscribed and sworn to before me this
31st day of October, 2002

Shawna G. Stroup
August 27, 2007

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|---|------------------------|-------------------------|---|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds | 4,913,643,485 | .0 | 4,913,643,485 | 3,859,087,752 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 101,234 | .0 | 101,234 | 101,234 |
| 2.2 Common stocks | 171,724,165 | .0 | 171,724,165 | 197,845,414 |
| 3. Mortgage loans on real estate: | | | | |
| 3.1 First liens | 714,200,214 | .0 | 714,200,214 | 723,940,465 |
| 3.2 Other than first liens | 0 | .0 | 0 | 0 |
| 4. Real estate: | | | | |
| 4.1 Properties occupied by the company (less \$ 0 encumbrances) | 0 | .0 | 0 | 0 |
| 4.2 Properties held for the production of income (less \$ 0 encumbrances) | 791,866 | .0 | 791,866 | 791,866 |
| 4.3 Properties held for sale (less \$ 0 encumbrances) | 7,091,928 | .0 | 7,091,928 | 7,098,217 |
| 5. Policy loans | 132,248,572 | .0 | 132,248,572 | 126,411,356 |
| 6. Premium notes, including \$ 0 for first year premiums | 0 | .0 | 0 | 0 |
| 7. Cash (\$ 98,062,589) and short -term investments (\$ 14,307,464) | 112,370,054 | .0 | 112,370,054 | 109,141,321 |
| 8. Other invested assets | 42,269 | .0 | 42,269 | 45,857 |
| 9. Receivable for securities | 26,392,887 | .0 | 26,392,887 | 1,283,685 |
| 10. Aggregate write-ins for invested assets | 0 | 0 | 0 | 0 |
| 11. Subtotals, cash and invested assets (Lines 1 to 10) | 6,078,606,674 | .0 | 6,078,606,674 | 5,025,747,167 |
| 12. Reinsurance ceded: | | | | |
| 12.1 Amounts recoverable from reinsurers | 1,501,202 | .0 | 1,501,202 | 2,999,781 |
| 12.2 Commissions and expense allowances due | 0 | .0 | 0 | 0 |
| 12.3 Experience rating and other refunds due | 0 | .0 | 0 | 0 |
| 12.4 Other amounts receivable under reinsurance contracts | 0 | .0 | 0 | 0 |
| 13. Electronic data processing equipment and software | 74,783 | .0 | 74,783 | 117,076 |
| 14. Federal and foreign income tax recoverable and interest thereon (including \$ 16,936,064 net deferred tax asset) | 91,644,670 | .74,708,606 | 16,936,064 | 16,140,249 |
| 15. Guaranty funds receivable or on deposit | 2,573,356 | .0 | 2,573,356 | 3,010,017 |
| 16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less \$ 4,395,403 loading) | 11,293,342 | .0 | 11,293,342 | 22,041,757 |
| 17. Accident and health premiums due and unpaid | 180,632 | .0 | 180,632 | (349,363) |
| 18. Investment income due and accrued | 86,174,353 | .0 | 86,174,353 | 70,794,701 |
| 19. Net adjustment in assets and liabilities due to foreign exchange rates | 0 | .0 | 0 | 0 |
| 20. Receivable from parent, subsidiaries and affiliates | 5,707,894 | .0 | 5,707,894 | 15,814,758 |
| 21. Amounts receivable relating to uninsured accident and health plans | 0 | .0 | 0 | 0 |
| 22. Amounts due from agents | 5,402,130 | .5,402,130 | 0 | 0 |
| 23. Other assets nonadmitted | 10,201,669 | .10,201,669 | 0 | 0 |
| 24. Aggregate write-ins for other than invested assets | 3,941,371 | .580,173 | 3,361,198 | 4,388,320 |
| 25. Total assets excluding Separate Accounts business (Lines 11 to 24) | 6,297,302,076 | .90,892,578 | 6,206,409,498 | 5,160,704,463 |
| 26. From Separate Accounts Statement | 1,492,917,461 | 0 | 1,492,917,461 | 1,870,859,351 |
| 27. Total (Lines 25 and 26) | 7,790,219,537 | .90,892,578 | 7,699,326,959 | 7,031,563,814 |
| DETAILS OF WRITE-INS | | | | |
| 1001. | | | | |
| 1002. | | | | |
| 1003. | | | | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page | | | | |
| 1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above) | | | | |
| 2401. Keyman insurance | 3,304,984 | .0 | 3,304,984 | 3,646,712 |
| 2402. Surplus note issuance cost | 260,610 | .260,610 | 0 | 0 |
| 2403. Prepaid deposit | 319,563 | .319,563 | 0 | 686,310 |
| 2498. Summary of remaining write-ins for Line 24 from overflow page | .56,214 | .0 | .56,214 | .55,298 |
| 2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above) | 3,941,371 | .580,173 | 3,361,198 | 4,388,320 |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for Life contracts \$3,365,770,628 less \$0 included in Line 6.3 (including \$0 Modco Reserve) | 3,365,770,628 | 2,670,166,398 |
| 2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve) | 62,913,931 | 60,123,043 |
| 3. Liability for deposit-type contracts (including \$0 Modco Reserve) | 1,230,813,450 | 1,370,039,727 |
| 4. Contract claims: | | |
| 4.1 Life | 5,577,938 | 17,322,932 |
| 4.2 Accident and health | 382,857 | 593,081 |
| 5. Policyholders' dividends \$543,322 and coupons \$0 due and unpaid | 543,322 | 476,543 |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts: | | |
| 6.1 Dividends apportioned for payment to (including \$0 Modco Reserve) | 31,933,603 | 30,017,267 |
| 6.2 Dividends not yet apportioned (including \$0 Modco Reserve) | 0 | 0 |
| 6.3 Coupons and similar benefits (including \$0 Modco Reserve) | 0 | 0 |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 | 0 | 0 |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$0 discount; including \$264,618 accident and health premiums | 736,453 | 665,569 |
| 9. Contract liabilities not included elsewhere: | | |
| 9.1 Surrender values on canceled contracts | 0 | 0 |
| 9.2 Provision for experience rating refunds, including \$0 accident and health experience rating refunds | 0 | 0 |
| 9.3 Other amounts payable on reinsurance including \$0 assumed and \$0 ceded | 0 | 0 |
| 9.4 Interest Maintenance Reserve | 17,012,562 | 9,003,780 |
| 10. Commissions to agents due or accrued—life and annuity contracts \$1,642,195 accident and health \$193,690 and deposit-type contract funds \$0 | 1,835,885 | 1,603,733 |
| 11. Commissions and expense allowances payable on reinsurance assumed | 0 | 0 |
| 12. General expenses due or accrued | 3,499,661 | 3,140,175 |
| 13. Transfers to Separate Accounts due or accrued (net) (Including \$(40,267,965) accrued for expense allowances recognized in reserves) | (40,267,965) | (50,853,108) |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes | 339,914 | 2,148,728 |
| 15. Federal and foreign income taxes, including \$(902,722) on realized capital gains (losses) (including \$0 net deferred tax liability) | 5,575,282 | (5,608,837) |
| 16. Unearned investment income | 4,100,938 | 3,884,223 |
| 17. Amounts withheld or retained by company as agent or trustee | 28,225,893 | 31,418,375 |
| 18. Amounts held for agents' account, including \$1,477,883 agents' credit balances | 2,215,364 | 2,393,992 |
| 19. Remittances and items not allocated | 39,119,044 | 54,821,417 |
| 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 \$50,000,000 and interest thereon \$5,203 | 50,005,203 | 0 |
| 23. Dividends to stockholders declared and unpaid | 0 | 0 |
| 24. Miscellaneous liabilities: | | |
| 24.1 Asset valuation reserve | 45,678,319 | 62,066,518 |
| 24.2 Reinsurance in unauthorized companies | 51,963 | 1,316,018 |
| 24.3 Funds held under reinsurance treaties with unauthorized reinsurers | 349,721,866 | 217,588,130 |
| 24.4 Payable to parent, subsidiaries and affiliates | 3,363,795 | 7,869,030 |
| 24.5 Drafts outstanding | 0 | 0 |
| 24.6 Liability for amounts held under uninsured accident and health plans | 0 | 0 |
| 24.7 Funds held under coinsurance | 479,253,293 | 217,890,195 |
| 24.8 Payable for securities | 58,275,329 | 742,857 |
| 24.9 Capital notes \$0 and interest thereon \$0 | 0 | 0 |
| 25. Aggregate write-ins for liabilities | 2,037,938 | 3,990,925 |
| 26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25) | 5,748,716,466 | 4,712,820,711 |
| 27. From Separate Accounts Statement | 1,482,892,861 | 1,854,707,908 |
| 28. Total Liabilities (Lines 26 and 27) | 7,231,609,327 | 6,567,528,619 |
| 29. Common capital stock | 10,000,000 | 10,000,000 |
| 30. Preferred capital stock | 0 | 0 |
| 31. Aggregate write-ins for other than special surplus funds | 0 | (591,931) |
| 32. Surplus notes | 134,440,621 | 135,000,000 |
| 33. Gross paid in and contributed surplus | 0 | 0 |
| 34. Aggregate write-ins for special surplus funds | 0 | 1,646,802 |
| 35. Unassigned funds (surplus) | 323,277,011 | 317,980,324 |
| 36. Less treasury stock, at cost: | | |
| 36.10 shares common (value included in Line 29 \$0) | 0 | 0 |
| 36.20 shares preferred (value included in Line 30 \$0) | 0 | 0 |
| 37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including \$10,024,429 in Separate Accounts Statement) | 457,717,632 | 454,035,195 |
| 38. Totals of Lines 29, 30 and 37 | 467,717,632 | 464,035,195 |
| 39. Totals of Lines 28 and 38 | 7,699,326,959 | 7,031,563,814 |
| DETAILS OF WRITE-INS | | |
| 2501. Unearned revenue on the sale of group business | 0 | 1,165,134 |
| 2502. Unclaimed funds | 138,382 | 111,456 |
| 2503. Various liabilities for group insurance contracts | 1,062,968 | 1,860,018 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | 836,588 | 854,317 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 2,037,938 | 3,990,925 |
| 3101. Discount on surplus notes | 0 | (591,931) |
| 3102. | | |
| 3103. | | |
| 3198. Summary of remaining write-ins for Line 31 from overflow page | 0 | (591,931) |
| 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) | 0 | (591,931) |
| 3401. Separate Account contingency reserve | 0 | 1,627,913 |
| 3402. Investment guarantee reserve | 0 | 18,889 |
| 3403. | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | 0 | 1,646,802 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) | 0 | 1,646,802 |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

| | 1 Current Year To Date | 2 Prior Year Year to Date | 3 Prior Year Ended December 31 |
|--|------------------------------|---------------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health policies and contracts | 1,188,674,760 | 949,419,545 | 1,314,323,684 |
| 2. Considerations for supplementary contracts with life contingencies | 17,532 | 109,246 | 90,828 |
| 3. Net investment income | 268,325,892 | 255,921,082 | 342,720,001 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | 2,739,012 | 1,065,448 | 1,538,456 |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | 0 | 0 | 0 |
| 6. Commissions and expense allowances on reinsurance ceded | 25,349,900 | 17,906,017 | 26,799,357 |
| 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 | 0 | 0 | 0 |
| 8.2 Charges and fees for deposit-type contracts | 0 | 0 | 0 |
| 8.3 Aggregate write-ins for miscellaneous income | 25,465,717 | 29,493,653 | 35,072,843 |
| 9. Totals (Lines 1 to 8.3) | 1,510,572,813 | 1,253,914,991 | 1,720,545,169 |
| 10. Death benefits | 10,531,307 | 35,834,931 | 48,573,130 |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | 992,880 | 866,548 | 1,198,870 |
| 12. Annuity benefits | 76,893,029 | 63,143,973 | 84,612,476 |
| 13. Disability benefits and benefits under accident and health contracts | 5,797,237 | 6,477,173 | 8,398,993 |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 | 0 |
| 15. Surrender benefits and withdrawals for life contracts | 376,994,911 | 256,527,449 | 354,583,447 |
| 16. Group conversions | (179) | 18,438 | 16,167 |
| 17. Interest and adjustments on contract or deposit-type contract funds | 67,396,081 | 74,908,151 | 101,338,926 |
| 18. Payments on supplementary contracts with life contingencies | 738,465 | 802,949 | 1,089,252 |
| 19. Increase in aggregate reserves for life and accident and health contracts | 709,739,673 | 394,352,707 | 552,253,476 |
| 20. Totals (Lines 10 to 19) | 1,249,083,404 | 832,932,319 | 1,152,064,737 |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds(direct business only) | 83,572,413 | 67,943,454 | 95,374,552 |
| 22. Commissions and expense allowances on reinsurance assumed | 817,894 | 883,196 | 1,164,628 |
| 23. General insurance expenses | 35,417,297 | 36,304,462 | 44,991,379 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 6,367,398 | 4,877,682 | 5,804,220 |
| 25. Increase in loading on deferred and uncollected premiums | 284,581 | (1,349,194) | (593,696) |
| 26. Net transfers to or (from) Separate Accounts | 76,363,512 | 246,061,285 | 330,270,830 |
| 27. Aggregate write-ins for deductions | (645,306) | 695,171 | 889,346 |
| 28. Totals (Lines 20 to 27) | 1,451,261,193 | 1,188,348,375 | 1,629,965,996 |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) | 59,311,620 | 65,566,616 | 90,579,173 |
| 30. Dividends to policyholders | 23,492,084 | 19,711,691 | 28,982,310 |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) | 35,819,536 | 45,854,925 | 61,596,863 |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) | 11,489,926 | 11,343,759 | 18,339,295 |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 24,329,610 | 34,511,166 | 43,257,568 |
| 34. Net realized capital gains or (losses) less capital gains tax of \$(6,689,995) (excluding taxes of \$5,787,273 transferred to the IMR) | (24,374,959) | (3,539,455) | (29,973,485) |
| 35. Net income (Line 33 plus Line 34) | (45,349) | 30,971,711 | 13,284,083 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 36. Capital and surplus, December 31, prior year | 464,035,202 | 376,228,205 | 376,228,205 |
| 37. Net income (Line 35) | (45,349) | 30,971,711 | 13,284,083 |
| 38. Change in net unrealized capital gains (losses) | (17,931,933) | (22,353,011) | (4,206,998) |
| 39. Change in net unrealized foreign exchange capital gain (loss) | 0 | 0 | 0 |
| 40. Change in net deferred income tax | 795,815 | 888,093 | 1,349,441 |
| 41. Change in non-admitted assets and related items | 1,287,356 | 227,875 | 54,291 |
| 42. Change in liability for reinsurance in unauthorized companies | 1,264,055 | (8,962,865) | (1,305,604) |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease | 0 | 0 | 0 |
| 44. Change in asset valuation reserve | 16,388,201 | 6,896,536 | 6,682,265 |
| 45. Change in treasury stock | 0 | 0 | 0 |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period | 6,595,048 | 11,264,096 | 18,151,123 |
| 47. Other changes in surplus in Separate Accounts Statement | (6,127,013) | (11,851,163) | (17,595,864) |
| 48. Change in surplus notes | 32,552 | 50,000,000 | 50,000,000 |
| 49. Cumulative effect of changes in accounting principles | 0 | 20,785,527 | 20,413,356 |
| 50. Capital changes: | | | |
| 50.1 Paid in | 0 | 0 | 0 |
| 50.2 Transferred from surplus (Stock Dividend) | 0 | 0 | 0 |
| 50.3 Transferred to surplus | 0 | 0 | 0 |
| 51. Surplus adjustment: | | | |
| 51.1 Paid in | 0 | 0 | 0 |
| 51.2 Transferred to capital (Stock Dividend) | 0 | 0 | 0 |
| 51.3 Transferred from capital | 0 | 0 | 0 |
| 51.4 Change in surplus as a result of reinsurance | 0 | 0 | 0 |
| 52. Dividends to stockholders | 0 | 0 | 0 |
| 53. Aggregate write-ins for gains and losses in surplus | 1,423,698 | 1,742,187 | 980,903 |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) | 3,682,430 | 79,608,986 | 87,806,996 |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) | 467,717,632 | 455,837,191 | 464,035,202 |
| DETAILS OF WRITE-INS | | | |
| 08.301. Separate Account income | 22,012,120 | 20,139,429 | 26,274,383 |
| 08.302. Income from succession rights on group lines | 1,165,134 | 4,609,000 | 5,014,866 |
| 08.303. Miscellaneous gain/(loss) | 2,288,463 | 4,745,224 | 3,783,594 |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | 25,465,717 | 29,493,653 | 35,072,843 |
| 08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 25,465,717 | 29,493,653 | 35,072,843 |
| 2701. Increase in various group liabilities | (797,050) | 540,743 | 671,689 |
| 2702. Health surrender benefits | 151,744 | 154,428 | 217,657 |
| 2703. | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (645,306) | 695,171 | 889,346 |
| 2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | (645,306) | 695,171 | 889,346 |
| 5301. Surplus notes discount | 0 | 32,552 | 43,403 |
| 5302. Surplus note interest | 1,423,698 | 1,709,635 | 937,500 |
| 5303. | | | |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | 1,423,698 | 1,742,187 | 980,903 |
| 5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) | 1,423,698 | 1,742,187 | 980,903 |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

CASH FLOW

| | 1 Current Year To Date | 2 Prior Year Ended December 31 |
|--|------------------------------|--------------------------------------|
| Cash from Operations | | |
| 1. Premiums and annuity considerations for life and accident and health contracts | 1,198,679,482 | 1,318,296,337 |
| 2. Charges and fees for deposit-type contracts | 0 | 0 |
| 3. Considerations for supplementary contracts with life contingencies | 17,532 | 90,828 |
| 4. Net investment income | 261,094,939 | 329,840,054 |
| 5. Commissions and expense allowances on reinsurance ceded | 25,349,900 | 26,799,357 |
| 6. Fees associated with investment management, administration and contract guarantees from Separate Accounts | 0 | 0 |
| 7. Aggregate write-ins for miscellaneous income | 506,063,190 | 472,197,323 |
| 8. Total (Lines 1 to 7) | 1,991,205,043 | 2,147,223,899 |
| 9. Death Benefits | 31,601,198 | 51,898,911 |
| 10. Matured endowments | 1,000,313 | 1,198,870 |
| 11. Annuity Benefits | 69,520,595 | 85,219,542 |
| 12. Disability benefits and benefits under accident and health contracts | 3,264,193 | 7,287,027 |
| 13. Coupons, guaranteed annual pure endowments and similar benefits | 0 | 0 |
| 14. Surrender benefits and withdrawals for life contracts | 376,279,720 | 354,583,447 |
| 15. Group conversions | 17,550 | 16,167 |
| 16. Interest and adjustments on contract or deposit-type contract funds | 5,698,243 | 8,766,123 |
| 17. Payments on supplementary contracts with life contingencies | 738,465 | 1,089,252 |
| 18. Total (Lines 9 to 17) | 488,120,277 | 510,059,339 |
| 19. Commissions on premiums, annuity considerations and deposit-type contract funds | 83,340,261 | 96,496,195 |
| 20. Commissions and expense allowances on reinsurance assumed | 817,894 | 1,164,628 |
| 21. General insurance expenses | 35,057,810 | 50,503,280 |
| 22. Insurance taxes, licenses and fees, excluding federal income taxes | 8,176,212 | 4,113,060 |
| 23. Net transfers to or (from) Separate Accounts | 76,363,521 | 330,270,830 |
| 24. Aggregate write-ins for deductions | (6,443,304) | (17,933,466) |
| 25. Total (Lines 18 to 24) | 685,432,671 | 974,673,866 |
| 26. Dividends paid to policyholders | 21,508,969 | 29,354,561 |
| 27. Federal income taxes (excluding tax on capital gains) | (596,915) | 41,717,154 |
| 28. Total (Lines 25 to 27) | 706,344,725 | 1,045,745,581 |
| 29. Net cash from operations (Line 8 minus Line 28) | 1,284,860,318 | 1,101,478,318 |
| Cash from Investments | | |
| 30. Proceeds from investments sold, matured or repaid: | | |
| 30.1 Bonds | 1,163,139,636 | 525,586,676 |
| 30.2 Stocks | 17,426,721 | 5,393,799 |
| 30.3 Mortgage loans | 63,336,919 | 210,299,626 |
| 30.4 Real estate | 246,187 | 1,243,650 |
| 30.5 Other invested assets | 3,588 | 35,212,738 |
| 30.6 Net gains or (losses) on cash and short-term investments | 0 | 0 |
| 30.7 Miscellaneous proceeds | 0 | 806,054 |
| 30.8 Total investment proceeds (Lines 30.1 to 30.7) | 1,244,153,051 | 778,542,543 |
| 31. Net tax on capital gains (losses) | 0 | 0 |
| 32. Total (Line 30.8 minus Line 31) | 1,244,153,051 | 778,542,543 |
| 33. Cost of investments acquired (long-term only): | | |
| 33.1 Bonds | 2,235,637,935 | 1,633,237,492 |
| 33.2 Stocks | 0 | 4,234,419 |
| 33.3 Mortgage loans | 53,484,816 | 14,261,341 |
| 33.4 Real estate | 431,925 | 2,720,210 |
| 33.5 Other invested assets | 0 | 5,626,483 |
| 33.6 Miscellaneous applications | 3,237,209 | 3,898,812 |
| 33.7 Total investments acquired (Lines 33.1 to 33.6) | 2,292,791,885 | 1,663,978,757 |
| 34. Net increase (or decrease) in policy loans and premium notes | 5,837,216 | 4,020,120 |
| 35. Net cash from investments (Line 32 minus Line 33.7 minus Line 34) | (1,054,476,050) | (889,456,334) |
| Cash from Financing and Miscellaneous Sources | | |
| 36. Cash provided: | | |
| 36.1 Surplus notes, capital and surplus paid in | 0 | 50,000,000 |
| 36.2 Borrowed money \$ 50,000,000 less amounts repaid \$ 0 | 50,000,000 | 0 |
| 36.3 Capital notes \$ 0 less amounts repaid \$ 0 | 0 | 0 |
| 36.4 Deposits on deposit-type contract funds and other liabilities without life or disability contingencies | 67,136,638 | 154,798,008 |
| 36.5 Other cash provided | 7,417,702 | 2,527,902 |
| 36.6 Total (Lines 36.1 to 36.5) | 124,554,340 | 207,325,910 |
| 37. Cash applied: | | |
| 37.1 Dividends to stockholders paid | 0 | 0 |
| 37.2 Interest on indebtedness | 9,016,280 | 8,293,750 |
| 37.3 Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies | 268,820,162 | 380,176,075 |
| 37.4 Other applications (net) | 73,873,432 | 3,338,586 |
| 37.5 Total (Lines 37.1 to 37.4) | 351,709,874 | 391,808,411 |
| 38. Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5) | (227,155,534) | (184,482,501) |
| RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS | | |
| 39. Net change in cash and short-term investments (Line 29, plus Line 35, plus Line 38) | 3,228,734 | 27,539,483 |
| 40. Cash and short-term investments: | | |
| 40.1 Beginning of year | 109,141,320 | 81,601,837 |
| 40.2 End of period (Line 39 plus Line 40.1) | 112,370,054 | 109,141,320 |
| DETAILS OF WRITE-INS | | |
| 0701. Separate Account income | 22,012,120 | 26,274,383 |
| 0702. Increase in ledger liabilities | 480,597,473 | 437,124,480 |
| 0703. Income from succession rights on group lines | 1,165,134 | 5,014,866 |
| 0798. Summary of remaining write-ins for Line 7 from overflow page | 2,288,463 | 3,783,594 |
| 0799. TOTALS (Lines 0701 thru 0703 plus 0798) (Line 7 above) | 506,063,190 | 472,197,323 |
| 2401. Seed money invested in Separate Account | (6,595,048) | (18,151,123) |
| 2402. Health surrender benefits | 151,744 | 217,657 |
| 2403. | | |
| 2498. Summary of remaining write-ins for Line 24 from overflow page | | |
| 2499. TOTALS (Lines 2401 thru 2403 plus 2498) (Line 24 above) | (6,443,304) | (17,933,466) |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial Life | 0 | 0 | 0 |
| 2. Ordinary Life Insurance | 73,133,232 | 64,739,293 | 90,048,008 |
| 3. Ordinary Individual Annuities | 1,379,309,280 | 1,022,989,380 | 1,457,708,952 |
| 4. Credit Life (Group & Individual) | 0 | 0 | 0 |
| 5. Group Life Insurance | 884,574 | 11,039,868 | 13,057,831 |
| 6. Group Annuities | 136,625,848 | 104,221,420 | 141,884,566 |
| 7. A & H - Group | 1,316,062 | 16,618,969 | 20,173,383 |
| 8. A & H - Credit (Group & Individual) | 0 | 0 | 0 |
| 9. A & H - Other | 9,082,908 | 7,384,075 | 10,137,292 |
| 10. Aggregate of All Other Lines of Business | 0 | 0 | 0 |
| 11. Subtotal | 1,600,351,904 | 1,226,993,005 | 1,733,010,032 |
| 12. Deposit-Type Contracts | 67,136,638 | 134,156,445 | 154,798,007 |
| 13. Total | 1,667,488,542 | 1,361,149,450 | 1,887,808,039 |
| DETAILS OF WRITE-INS | | | |
| 1001. | | | |
| 1002. | | | |
| 1003. | | | |
| 1098. Summary of remaining write-ins for Line 10 from overflow page | | | |
| 1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above) | | | |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

Effective January 1, 2002, the Company terminated its Individual Life Reinsurance Agreement with Ohio National Life Assurance Corporation. As a result, in 2002, the Company increased its page 4, line 31 pre-tax gain from operations by approximately \$11.1 million and its page 4, line 35 net income after taxes by approximately \$7.2 million. This transaction was approved by the Ohio Department of Insurance.

11. Debt

B. All Other Debt

The Company has a \$100,000,000 revolving credit facility, of which, \$50,000,000 is automatic and \$50,000,000 is discretionary. In June 2002, the Company utilized this \$50,000,000 automatic revolving credit draw, with an effective rate of 3.75%. The entire credit draw was repaid in July 2002, along with interest and fees of \$19,931. The \$50,000,000 revolving credit draw was utilized in September, with an effective rate of 3.50%. The entire credit draw was repaid in October 2002, along with interest and fees of \$5,203.

14. Contingencies

D. All Other Contingencies

The Company has a 41.5% participation with UNUM on a Eagan, MN mortgage loan. The borrower is in litigation with the contractor and as of June 1, 2002, has stopped making monthly mortgage payments. The carrying value of this mortgage as of September 30, 2002, is \$8,162,610, with \$0 accrued interest income.

Also, the Company holds a Columbus, OH mortgage loan where as of March 1, 2002, the borrower has stopped making monthly mortgage payments. The carrying value of this mortgage as of September 30, 2002, is \$3,632,346, with \$0 accrued interest income. Foreclosure proceedings were initiated in the second quarter.

At this time it is too early in the process to make reasonable estimate(s) of the Company's impairment, if any, on either of these mortgages.

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY**GENERAL INTERROGATORIES**

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

**PART 1 - COMMON INTERROGATORIES
GENERAL**

1.1 Did the reporting entity implement any significant accounting policy changes which would require disclosure in the Notes to the Financial Statements? Yes [] No [X]

1.2 If yes, explain:

.....

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

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

3.1 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]

3.2 If yes, date of change: If not previously filed, furnish herewith a certified copy of the instrument as amended.

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

If yes, attach an organizational chart.

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

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

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

6. 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 [] NA [X]

If yes, attach an explanation.

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2000

7.2 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. 12/31/2000

7.3 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). 02/15/2002

7.4 By what department or departments?

Ohio.....

8.1 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? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [] No [X]

8.2 If yes, give full information:

.....

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

INVESTMENT

9.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]

9.2 If yes, explain:

.....

10.1 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]

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

.....

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 42,270

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

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

13.2 If yes, please complete the following:

| | 1 Prior Year-End Statement Value | 2 Current Quarter Statement Value |
|---|--|---|
| 13.21 Bonds | \$ 0 | \$ 0 |
| 13.22 Preferred Stock | \$ 0 | \$ 0 |
| 13.23 Common Stock | \$ 141,301,461 | \$ 140,615,806 |
| 13.24 Short-term Investments | \$ 0 | \$ 0 |
| 13.25 Mortgages, Loans or Real Estate | \$ 0 | \$ 0 |
| 13.26 All Other | \$ 0 | \$ 0 |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26) | \$ 141,301,461 | \$ 140,615,806 |
| 13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above | \$ 0 | \$ 0 |
| 13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above | \$ 0 | \$ 0 |

14.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []

If no, attach a description with this statement.

15. Excluding items in Schedule E, 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 Part 1 - General, Section IV.H - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

15.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1 Name of Custodian(s) | 2 Custodian Address |
|---------------------------|---|
| U.S. Bank | P.O. Box 2054 Schlitz Park, Suite 300 Milwaukee, WI 53201 |

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

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

15.3 Have there been any changes, including name changes in the custodian(s) identified in 15.1 during the current year? Yes [] No [X]

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

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

15.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

| 1 Central Registration Depository | 2 Name(s) | 3 Address |
|--------------------------------------|--------------|--------------|
| | NONE | |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

PART 2 - LIFE & HEALTH

| | | |
|------|--|----------------------------|
| 1. | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | 1 Amount |
| 1.1 | Long-Term Mortgages In Good Standing | |
| 1.11 | Farm Mortgages | \$0 |
| 1.12 | Residential Mortgages | \$51,133 |
| 1.13 | Commercial Mortgages | \$694,557,276 |
| 1.14 | Total Mortgages in Good Standing | <u>\$694,608,409</u> |
| 1.2 | Long-Term Mortgages In Good Standing with Restructured Terms | |
| 1.21 | Total Mortgages in Good Standing | \$1,144,932 |
| 1.3 | Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months | |
| 1.31 | Farm Mortgages | \$0 |
| 1.32 | Residential Mortgages | \$0 |
| 1.33 | Commercial Mortgages | \$12,659,814 |
| 1.34 | Total Mortgages with Interest Overdue more than Three Months..... | <u>\$12,659,814</u> |
| 1.4 | Long-Term Mortgages Loans in Process of Foreclosure | |
| 1.41 | Farm Mortgages | \$0 |
| 1.42 | Residential Mortgages | \$0 |
| 1.43 | Commercial Mortgages | \$5,787,059 |
| 1.44 | Total Mortgages in Process of Foreclosure..... | <u>\$5,787,059</u> |
| 1.5 | Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)..... | \$714,200,214 |
| 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 | <u>\$0</u> |

SCHEDULE A - VERIFICATION

| | 1 First Quarter Current Year | 2 Second Quarter Current Year | 3 Third Quarter Current Year | 4 Prior Year Ended December 31 |
|---|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value, beginning of period | 7,890,083 | 7,921,767 | 7,580,831 | 6,888,049 |
| 2. Increase (decrease) by adjustment | (45,661) | (45,780) | (45,794) | (145,579) |
| 3. Cost of acquired | 0 | 0 | 347,500 | 2,511,500 |
| 4. Cost of additions to and permanent improvements | 77,345 | 5,824 | 1,256 | 178,054 |
| 5. Total profit (loss) on sales | 0 | (54,793) | 0 | (298,291) |
| 6. Increase (decrease) by foreign exchange adjustment | 0 | 0 | 0 | 0 |
| 7. Amount received on sales | 0 | 246,187 | 0 | 1,243,650 |
| 8. Book/adjusted carrying value at end of current period | 7,921,767 | 7,580,831 | 7,883,793 | 7,890,083 |
| 9. Total valuation allowance | 0 | 0 | 0 | 0 |
| 10. Subtotal (Lines 8 plus 9) | 7,921,767 | 7,580,831 | 7,883,793 | 7,890,083 |
| 11. Total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 12. Statement value, current period (Page 2, real estate lines, current period) | 7,921,767 | 7,580,831 | 7,883,793 | 7,890,083 |

SCHEDULE B - VERIFICATION

| | 1 First Quarter Current Year | 2 Second Quarter Current Year | 3 Third Quarter Current Year | 4 Prior Year Ended December 31 |
|--|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period | 723,940,464 | 713,099,686 | 704,696,175 | 920,842,237 |
| 2. Amount loaned during period: | | | | |
| 2.1. Actual cost at time of acquisitions | 1,318,684 | 18,750,000 | 33,195,000 | 14,161,341 |
| 2.2. Additional investment made after acquisitions | 0 | 0 | 221,132 | 100,000 |
| 3. Accrual of discount and mortgage interest points and commitment fees | 0 | 0 | 0 | 0 |
| 4. Increase (decrease) by adjustment | 0 | 0 | 170,098 | (451,614) |
| 5. Total profit (loss) on sale | (8,509) | (49,736) | 0 | (411,874) |
| 6. Amounts paid on account or in full during the period | 12,150,953 | 27,103,775 | 24,082,191 | 210,299,626 |
| 7. Amortization of premium | 0 | 0 | 0 | 0 |
| 8. Increase (decrease) by foreign exchange adjustment | 0 | 0 | 0 | 0 |
| 9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period | 713,099,686 | 704,696,175 | 714,200,214 | 723,940,464 |
| 10. Total valuation allowance | 0 | 0 | 0 | 0 |
| 11. Subtotal (Lines 9 plus 10) | 713,099,686 | 704,696,175 | 714,200,214 | 723,940,464 |
| 12. Total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 13. Statement value of mortgages owned at end of current period | 713,099,686 | 704,696,175 | 714,200,214 | 723,940,464 |

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

| | 1 First Quarter Current Year | 2 Second Quarter Current Year | 3 Third Quarter Current Year | 4 Prior Year Ended December 31 |
|---|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value of long-term invested assets owned, beginning of period | 45,857 | 44,682 | 43,486 | 28,206,058 |
| 2. Cost of acquisitions during period: | | | | |
| 2.1. Actual cost at time of acquisitions | 0 | 0 | 0 | 155,203 |
| 2.2. Additional investment made after acquisitions | 0 | 0 | 0 | 5,471,280 |
| 3. Accrual of discount | 0 | 0 | 0 | 0 |
| 4. Increase (decrease) by adjustment | 0 | 0 | 0 | 836,588 |
| 5. Total profit (loss) on sale | 0 | 0 | 0 | 589,466 |
| 6. Amounts paid on account or in full during the period | 1,175 | 1,196 | 1,217 | 35,212,738 |
| 7. Amortization of premium | 0 | 0 | 0 | 0 |
| 8. Increase (decrease) by foreign exchange adjustment | 0 | 0 | 0 | 0 |
| 9. Book/adjusted carrying value of long-term invested assets at end of current period | 44,682 | 43,486 | 42,269 | 45,857 |
| 10. Total valuation allowance | 0 | 0 | 0 | 0 |
| 11. Subtotal (Lines 9 plus 10) | 44,682 | 43,486 | 42,269 | 45,857 |
| 12. Total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 13. Statement value of long-term invested assets at end of current period | 44,682 | 43,486 | 42,269 | 45,857 |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

| | 1 Statement Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Statement Value End of First Quarter | 6 Statement Value End of Second Quarter | 7 Statement Value End of Third Quarter | 8 Statement Value December 31 Prior Year |
|-------------------------------------|--|---|---|--|--|---|--|--|
| BONDS | | | | | | | | |
| 1. Class 1 | 2,332,696,536 | 599,450,922 | 331,600,006 | (11,551,722) | 2,110,178,598 | 2,332,696,536 | 2,588,995,730 | 1,771,585,194 |
| 2. Class 2 | 1,861,313,651 | 252,179,160 | 67,294,434 | (179,255,318) | 1,790,640,564 | 1,861,313,651 | 1,866,943,059 | 1,669,686,686 |
| 3. Class 3 | 225,120,651 | 15,031,697 | 52,999,108 | 55,851,777 | 213,430,835 | 225,120,651 | 243,005,017 | 317,191,162 |
| 4. Class 4 | 84,499,250 | 14,988,304 | 17,199,399 | 60,119,710 | 74,662,642 | 84,499,250 | 142,407,865 | 74,389,132 |
| 5. Class 5 | 24,255,925 | 0 | 556,038 | 47,121,104 | 16,534,026 | 24,255,925 | 70,820,991 | 16,620,298 |
| 6. Class 6 | 4,994,500 | 0 | 3,143,155 | 13,911,898 | 9,386,199 | 4,994,500 | 15,763,243 | 15,231,197 |
| 7. Total Bonds | 4,532,880,513 | 881,650,083 | 472,792,140 | (13,802,551) | 4,214,832,864 | 4,532,880,513 | 4,927,935,905 | 3,864,703,669 |
| PREFERRED STOCK | | | | | | | | |
| 8. Class 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9. Class 2 | 101,234 | 0 | 0 | 0 | 101,234 | 101,234 | 101,234 | 101,234 |
| 10. Class 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 11. Class 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 12. Class 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 13. Class 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 14. Total Preferred Stock | 101,234 | 0 | 0 | 0 | 101,234 | 101,234 | 101,234 | 101,234 |
| 15. Total Bonds and Preferred Stock | 4,532,981,747 | 881,650,083 | 472,792,140 | (13,802,551) | 4,214,934,098 | 4,532,981,747 | 4,928,037,139 | 3,864,804,903 |

SCHEDULE DA - PART 1

| Short-Term Investments Owned End of Current Quarter | | | | | |
|---|--------------------------------------|----------------|------------------|--|--------------------------------------|
| | 1 Book/Adjusted Carrying Value | 2 Par Value | 3 Actual Cost | 4 Amount of Interest Received Current Quarter | 5 Paid for Accrued Interest |
| 80999999 Totals | 14,307,464 | XXX | 14,307,464 | 12,491 | 0 |

SCHEDULE DA - PART 2- Verification

| | 1 First Quarter Current Year | 2 Second Quarter Current Year | 3 Third Quarter Current Year | 4 Prior Year Ended December 31 |
|---|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value, beginning of period | 5,615,918 | 7,200,932 | 10,310,887 | 5,515,918 |
| 2. Cost of short-term investments acquired | 127,522,892 | 98,782,419 | 151,930,625 | 100,000 |
| 3. Increase (decrease) by adjustment | 0 | 0 | 0 | 0 |
| 4. Increase (decrease) by foreign exchange adjustment | 0 | 0 | 0 | 0 |
| 5. Total profit (loss) on disposal of short-term investments | 0 | 0 | 0 | 0 |
| 6. Consideration received on disposal of short-term investments | 125,937,878 | 95,672,464 | 147,934,048 | 0 |
| 7. Book/adjusted carrying value, current period | 7,200,932 | 10,310,887 | 14,307,464 | 5,615,918 |
| 8. Total valuation allowance | 0 | 0 | 0 | 0 |
| 9. Subtotal (Lines 7 plus 8) | 7,200,932 | 10,310,887 | 14,307,464 | 5,615,918 |
| 10. Total nonadmitted amounts | 0 | 0 | 0 | 0 |
| 11. Statement value (Lines 9 minus 10) | 7,200,932 | 10,310,887 | 14,307,464 | 5,615,918 |
| 12. Income collected during period | 15,724 | 34,550 | 39,818 | 223,624 |
| 13. Income earned during period | 31,267 | 33,107 | 46,666 | 223,624 |

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule S

NONE

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

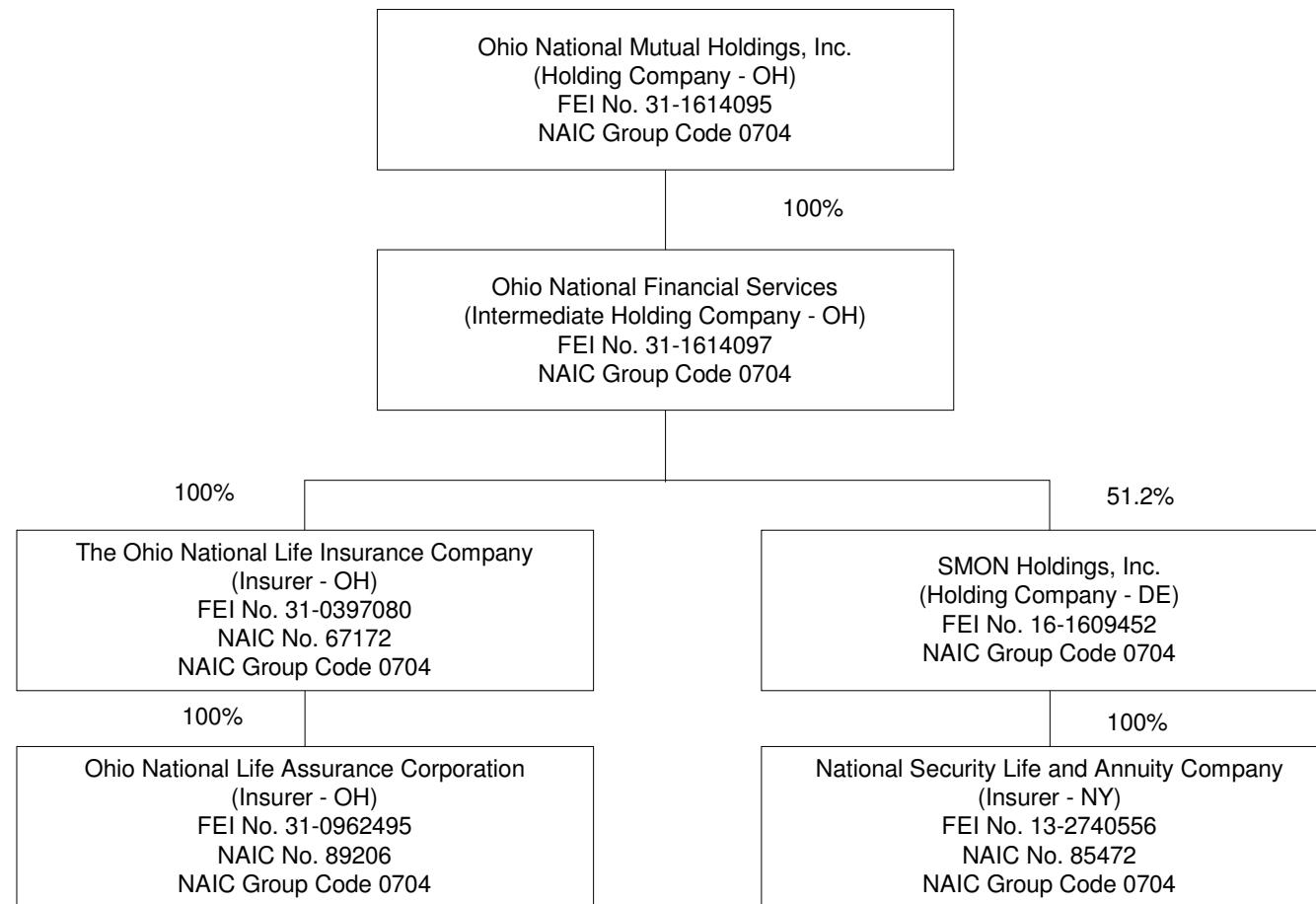
During Current Year to Date - Allocated by States and Territories

| States, Etc. | Is Insurer Licensed? (Yes or No) | Direct Business Only | | | 6 | | | |
|--|----------------------------------|------------------------------|-----------------------------|--|---------------|-------------|--------------|--------------|
| | | Life Contracts | | 4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | | | | |
| | | 2 Life Insurance Premiums | 3 Annuity Considerations | | | | | |
| 1. Alabama | AL | Yes | 1,590,490 | 2,915,391 | 86,840 | 23,071 | 1,214,395 | |
| 2. Alaska | AK | No | 12,190 | 0 | 0 | 0 | 5,310 | |
| 3. Arizona | AZ | Yes | 260,838 | 9,540,601 | 50,569 | 0 | 271,599 | |
| 4. Arkansas | AR | Yes | 273,675 | 11,651,206 | 77,300 | 0 | 287,928 | |
| 5. California | CA | Yes | 3,278,953 | 97,735,926 | 754,511 | .909,056 | 4,848,170 | |
| 6. Colorado | CO | Yes | 616,900 | 21,182,128 | 390,761 | 0 | 528,477 | |
| 7. Connecticut | CT | Yes | 353,005 | 22,510,026 | 184,116 | 10,000,000 | 310,338 | |
| 8. Delaware | DE | Yes | 40,373 | 666,041 | 32,189 | 0 | 0 | |
| 9. District of Columbia | DC | Yes | 25,109 | 3,496,319 | 14,581 | 0 | 60,633 | |
| 10. Florida | FL | Yes | 1,321,037 | 29,191,281 | 426,400 | .209,003 | 3,265,981 | |
| 11. Georgia | GA | Yes | 597,252 | 8,325,938 | 201,002 | 0 | 2,885,038 | |
| 12. Hawaii | HI | No | 10,469 | 2,480 | 1,359 | 0 | 0 | |
| 13. Idaho | ID | Yes | 389,289 | 9,223,406 | 140,250 | (90) | 1,745,696 | |
| 14. Illinois | IL | Yes | 5,449,711 | 78,909,217 | 495,652 | 6,999,479 | 5,665,691 | |
| 15. Indiana | IN | Yes | 2,370,546 | 12,129,814 | 399,807 | .16,000 | 1,781,308 | |
| 16. Iowa | IA | Yes | 1,407,793 | 44,853,197 | 541,911 | 8,224 | 4,322,154 | |
| 17. Kansas | KS | Yes | 1,073,119 | 17,473,154 | 149,314 | 25,609 | 1,046,655 | |
| 18. Kentucky | KY | Yes | 714,966 | 80,001,613 | 139,177 | 188,044 | 9,409,837 | |
| 19. Louisiana | LA | Yes | 361,981 | 11,653,993 | 52,779 | 0 | 364,027 | |
| 20. Maine | ME | Yes | 4,450 | 1,397,621 | 8,562 | .42,202 | .11,000 | |
| 21. Maryland | MD | Yes | 513,400 | 38,659,626 | 144,951 | 23,389 | 1,633,188 | |
| 22. Massachusetts | MA | Yes | 193,146 | 69,521,859 | 378,513 | .15,000,000 | 854,977 | |
| 23. Michigan | MI | Yes | 2,376,306 | 25,272,456 | 422,868 | (340) | .6,101,933 | |
| 24. Minnesota | MN | Yes | 1,540,084 | 39,055,614 | 137,805 | 20,480 | 1,988,478 | |
| 25. Mississippi | MS | Yes | 874,190 | 2,502,309 | 56,672 | 0 | 157,923 | |
| 26. Missouri | MO | Yes | 1,451,719 | 108,402,871 | 124,008 | .113,582 | 849,640 | |
| 27. Montana | MT | Yes | 84,954 | 2,998,649 | 11,511 | 0 | .15,771 | |
| 28. Nebraska | NE | Yes | 2,141,584 | 9,126,111 | 129,066 | .22,008 | 1,941,180 | |
| 29. Nevada | NV | Yes | 955,478 | 10,943,813 | 42,777 | .31,874 | .1,161,500 | |
| 30. New Hampshire | NH | Yes | .62,040 | 27,038,143 | 46,037 | 0 | .388 | |
| 31. New Jersey | NJ | Yes | 2,146,872 | 73,748,484 | 171,798 | .17,875,362 | 2,548,872 | |
| 32. New Mexico | NM | Yes | .40,128 | 747,442 | 20,620 | 0 | .17,479 | |
| 33. New York | NY | No | 112,808 | 353,022 | 15,533 | 0 | .41,846 | |
| 34. North Carolina | NC | Yes | 489,903 | 31,172,481 | 238,706 | 0 | 11,111,690 | |
| 35. North Dakota | ND | Yes | 228,315 | 3,983,326 | 93,476 | 0 | .139,544 | |
| 36. Ohio | OH | Yes | 8,140,908 | .116,210,467 | 1,398,825 | .3,245,173 | .32,060,141 | |
| 37. Oklahoma | OK | Yes | 198,048 | 2,002,322 | 84,857 | 0 | 2,986,244 | |
| 38. Oregon | OR | Yes | 695,440 | 24,913,446 | 131,418 | 0 | 312,662 | |
| 39. Pennsylvania | PA | Yes | 2,514,407 | 36,673,457 | 573,702 | .6,634,161 | .2,303,377 | |
| 40. Rhode Island | RI | Yes | 330,258 | 53,120,981 | 40,501 | 0 | .3,212 | |
| 41. South Carolina | SC | Yes | 486,727 | 2,417,569 | 55,703 | .233,687 | .783,136 | |
| 42. South Dakota | SD | Yes | .92,545 | 1,842,372 | .9,642 | 0 | .77,962 | |
| 43. Tennessee | TN | Yes | 2,154,017 | 61,358,485 | 323,839 | .168,027 | .5,733,770 | |
| 44. Texas | TX | Yes | 4,971,888 | 33,674,019 | 422,704 | .100,424 | .5,534,296 | |
| 45. Utah | UT | Yes | .85,053 | 3,573,537 | 35,393 | 0 | .10,369 | |
| 46. Vermont | VT | Yes | .11,793 | .416,637 | .462 | 0 | 0 | |
| 47. Virginia | VA | Yes | 1,256,557 | 25,527,078 | .166,839 | 0 | .3,470,770 | |
| 48. Washington | WA | Yes | 614,967 | 19,217,882 | 128,875 | .28,769 | .672,297 | |
| 49. West Virginia | WV | Yes | .490,291 | .1,170,707 | .138,952 | .38,555 | .1,685,837 | |
| 50. Wisconsin | WI | Yes | 3,128,300 | .68,247,616 | .578,863 | .5,180,889 | .14,280,552 | |
| 51. Wyoming | WY | Yes | 162,030 | 1,211,234 | .23,666 | 0 | .29,103 | |
| 52. American Samoa | AS | No | 0 | 0 | 0 | 0 | 0 | |
| 53. Guam | GU | No | 0 | 0 | 0 | 0 | 0 | |
| 54. Puerto Rico | PR | Yes | 4,745 | 21,339,935 | 422,324 | 0 | 0 | |
| 55. US Virgin Islands | VI | No | .54 | 0 | 0 | 0 | 0 | |
| 56. Canada | CN | No | 2,768 | 0 | .108 | 0 | 0 | |
| 57. Aggregate Other Alien | OT | XXX | .21,745 | 0 | 0 | 0 | .93,470 | |
| 58. Subtotal | | (a) | 49 | 58,725,613 | 1,379,303,303 | .10,718,093 | .67,136,638 | .136,625,848 |
| 90. Reporting entity contributions for employee benefit plans | | XXX | 0 | 0 | 0 | 0 | 0 | 0 |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | 14,677,140 | .5,977 | 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 | .326,418 | 0 | .49,437 | 0 | 0 | 0 |
| 94. Aggregate of other amounts not allocable by State | | XXX | .1,399,725 | 0 | 0 | 0 | 0 | 0 |
| 95. Totals (Direct Business) | | XXX | 75,128,896 | 1,379,309,280 | .10,767,531 | .67,136,638 | .136,625,848 | |
| 96. Plus Reinsurance Assumed | | XXX | (997,345) | 0 | 4,924,348 | 0 | 0 | 0 |
| 97. Totals (All Business) | | XXX | 74,131,551 | 1,379,309,280 | .15,691,879 | .67,136,638 | .136,625,848 | |
| 98. Less Reinsurance Ceded | | XXX | .1,873,067 | .398,387,362 | .6,818,645 | 0 | 0 | 0 |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 72,258,484 | .980,921,918 | 8,873,234 | .67,136,638 | .136,625,848 | |
| DETAILS OF WRITE-INS | | | | | | | | |
| 5701. Miscellaneous alien premium | | XXX | 21,745 | 0 | 0 | 0 | .93,470 | |
| 5702. | | XXX | | | | | | |
| 5703. | | XXX | | | | | | |
| 5798. Summary of remaining write-ins for Line 57 from overflow page | | XXX | | | | | | |
| 5799. Totals (Lines 5701 thru 5703 plus 5798)(Line 57 above) | | XXX | | | | | | |
| 9401. Dividend accums used to purchase paid-up additions | | XXX | .1,377,462 | 0 | 0 | 0 | 0 | 0 |
| 9402. Dividend accums used to shorten endow or prem pay | | XXX | .22,263 | 0 | 0 | 0 | 0 | 0 |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above) | | XXX | 1,399,725 | 0 | 0 | 0 | 0 | 0 |

(a) Insert the number of yes responses except for Canada and Other Alien.

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

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



STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

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 supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

RESPONSES

| | |
|--|---------------|
| 1. Will the SVO Compliance Certification be filed with this statement? |Yes..... |
| 2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement? |No..... |

Explanations:

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:



OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 24.

*ASSETS

| | | | | |
|---|--------|----|--------|--------|
| 2404. NSCC deposit..... | 10,000 | .0 | 10,000 | 10,000 |
| 2405. Reinsurance Deposits..... | 45,298 | .0 | 45,298 | 45,298 |
| 2406. State taxes recoverable..... | .916 | .0 | .916 | 0 |
| 2497. Summary of remaining write-ins for Line 24 from Page 02 | 56,214 | 0 | 56,214 | 55,298 |

LQ003 Additional Aggregate Lines for Page 03 Line 25.

*LIAB

| | | |
|---|---------|---------|
| 2504. Liability for group conversions..... | 0 | .17,729 |
| 2505. Deferred gains..... | 836,588 | 836,588 |
| 2597. Summary of remaining write-ins for Line 25 from Page 03 | 836,588 | 854,317 |

LQ005 Additional Aggregate Lines for Page 05 Line 7.

*CASH

| | | |
|--|------------|-----------|
| 0704. Miscellaneous gain..... | .2,288,463 | 3,783,594 |
| 0797. Summary of remaining write-ins for Line 7 from Page 05 | 2,288,463 | 3,783,594 |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

| Showing all Real Estate ACQUIRED during the Current quarter | | | | | | | | |
|---|-----------|------------|--------------------|--------------------------|------------------|-----------------------------|---|--|
| 1 | Location | | 4 Date Acquired | 5 Name of Vendor | 6 Actual Cost | 7 Amount of Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances | 9 Expended for Additions and Permanent Improvements |
| | 2 City | 3 State | | | | | | |
| Description of Property | | | | | | | | |
| RE 1345 - Residence | Lynchburg | VA | 09/17/2002 | Stephen and Ellen Murphy | 347,500 | 0 | 347,500 | 0 |
| 0199999 - Acquired by purchase | | | | | 347,500 | 0 | 347,500 | 0 |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 9999999 - Totals | | | | | 347,500 | 0 | 347,500 | 0 |

SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Current Quarter, including Payments during the Final Year on "Sales under Contract"

NONE

E
O
I

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Rate of Interest | 7 Book Value/Recorded Investment Excluding Accrued Interest | 8 Increase (Decrease) by Adjustment | 9 Increase (Decrease) by Foreign Exchange Adjustment | 10 Value of Land and Buildings | 11 Date of Last Appraisal or Valuation |
|---|----------------|------------|----------------|--------------------|-----------------------|--|--|---|-----------------------------------|---|
| | 2 City | 3 State | | | | | | | | |
| 0024930 | COBB COUNTY | GA | | 07/17/2002 | 7.750 | 4,894,634 | 0 | 0 | 7,000,000 | 06/26/2002 |
| 0024931 | SUMMIT TWP | PA | | 07/23/2002 | 7.530 | 1,332,597 | 0 | 0 | 1,975,000 | 04/23/2002 |
| 0024932 | RICHMOND | VA | | 07/24/2002 | 7.400 | 3,466,618 | 0 | 0 | 4,700,000 | 05/22/2002 |
| 0024933 | WELLINGTON | OH | | 07/31/2002 | 7.840 | 2,363,053 | 0 | 0 | 3,240,000 | 05/21/2002 |
| 0024934 | HOUSTON | TX | | 07/31/2002 | 7.580 | 1,497,317 | 0 | 0 | 2,400,000 | 06/28/2002 |
| 0024935 | TEMPE | AZ | | 07/31/2002 | 7.580 | 2,392,802 | 0 | 0 | 3,975,000 | 06/21/2002 |
| 0024936 | CHARLESTON | SC | | 08/05/2002 | 7.750 | 1,575,000 | 0 | 0 | 2,300,000 | 07/15/2002 |
| 0024937 | SAN DIEGO | CA | | 08/07/2002 | 7.790 | 850,000 | 0 | 0 | 1,710,000 | 06/10/2002 |
| 0024938 | PORT HURON | MI | | 08/21/2002 | 7.500 | 1,535,000 | 0 | 0 | 2,100,000 | 07/01/2002 |
| 0024939 | BEAVERCREEK | OH | | 08/28/2002 | 7.390 | 4,400,000 | 0 | 0 | 5,970,000 | 07/12/2002 |
| 0024940 | LOUISVILLE | KY | | 09/18/2002 | 7.620 | 3,710,000 | 0 | 0 | 5,200,000 | 08/26/2002 |
| 0024941 | ELLENTON | FL | | 09/19/2002 | 7.630 | 2,400,000 | 0 | 0 | 3,500,000 | 07/24/2002 |
| 0024942 | SEVIERVILLE | TN | | 09/20/2002 | 7.625 | 1,250,000 | 0 | 0 | 1,775,000 | 02/14/2002 |
| 0024943 | VOLUSIA COUNTY | FL | | 09/30/2002 | 7.500 | 1,300,000 | 0 | 0 | 1,865,000 | 07/26/2002 |
| 0R24848 | NEW ALBANY | IN | | 09/27/2002 | 8.000 | 200,000 | 0 | 0 | 365,000 | 03/19/2002 |
| 0599999 - Mortgages in good standing - Commercial Mortgages - All Other | | | | | | 33,167,021 | 0 | 0 | 48,075,000 | XXX |
| 0799999 - Total - Mortgages in Good Standing | | | | | | 33,167,021 | 0 | 0 | 48,075,000 | XXX |
| | | | | | | | | | | |
| 9999999 Totals | | | | | | 33,167,021 | 0 | 0 | 48,075,000 | XXX |

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, transferred or paid in full during the Current Quarter

| 1 Loan Number | Location | | 4 Loan Type | 5 Date Acquired | 6 Book Value/Recorded Investment Excluding Accrued Interest Prior Year | 7 Increase (Decrease) by Adjustment | 8 Increase (Decrease) by Foreign Exchange Adjustment | 9 Book Value/Recorded Investment Excluding Accrued Interest at Disposition | 10 Consideration Received | 11 Foreign Exchange Profit (Loss) on Sale | 12 Realized Profit (Loss) on Sale | 13 Total Profit (Loss) on Sale |
|---|---------------|------------|----------------|--------------------|---|--|---|---|------------------------------|--|--------------------------------------|-----------------------------------|
| | 2 City | 3 State | | | | | | | | | | |
| 0024040 | LOS ANGELES | CA | | 05/04/1987 | 24,855 | 0 | 0 | 3,903 | 3,903 | 0 | 0 | 0 |
| 0024519 | GARLAND | TX | | 09/22/1994 | 155,568 | 0 | 0 | 16,037 | 16,037 | 0 | 0 | 0 |
| 0024555 | SAN DIEGO | CA | | 07/27/1995 | 1,879,579 | 0 | 0 | 1,827,302 | 1,827,302 | 0 | 0 | 0 |
| 0024659 | HOUSTON | TX | | 10/31/1996 | 2,200,806 | 0 | 0 | 2,144,525 | 2,144,525 | 0 | 0 | 0 |
| 0024674 | NEW BRAUNFELS | TX | | 12/26/1996 | 5,631,062 | 0 | 0 | 5,577,218 | 5,577,218 | 0 | 0 | 0 |
| 0024781 | CINCINNATI | OH | | 03/27/1998 | 210,465 | 0 | 0 | 208,349 | 208,349 | 0 | 0 | 0 |
| 0024804 | LAKE WORTH | FL | | 10/15/1998 | 960,000 | 0 | 0 | 1,130,098 | 1,130,098 | 0 | 0 | 0 |
| 0024835 | IRVINE | CA | | 02/24/1999 | 3,439,546 | 0 | 0 | 3,386,666 | 3,386,666 | 0 | 0 | 0 |
| 0R23739 | FAIRDALE | KY | | 06/29/2000 | 24,867 | 0 | 0 | 3,624 | 3,624 | 0 | 0 | 0 |
| 0R24092 | GRAND RAPIDS | MJ | | 08/27/1997 | 504,697 | 0 | 0 | 481,699 | 481,699 | 0 | 0 | 0 |
| 0R24444 | S. S. SHORES | FL | | 09/01/1995 | 1,265,568 | 0 | 0 | 1,200,074 | 1,200,074 | 0 | 0 | 0 |
| 0199999 - Mortgages closed by repayment | | | | | 16,297,012 | 0 | 0 | 15,979,496 | 15,979,496 | 0 | 0 | 0 |
| 0299999 - Mortgages sold | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | | | | | | | | | | | | |
| 9999999 Totals | | | | | 16,297,012 | 0 | 0 | 15,979,496 | 15,979,496 | 0 | 0 | 0 |

E02

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets ACQUIRED during the Current Quarter

| 1 Number of Units and Description | Location | | 4 Name of Vendor | 5 Date Acquired | 6 Actual Cost | 7 Amount of Encumbrances | 8 Book/Adjusted Carrying Value Less Encumbrances | 9 Increase (Decrease) by Adjustment | 10 Increase (Decrease) by Foreign Exchange Adjustment |
|--------------------------------------|-----------|------------|---------------------|--------------------|------------------|-----------------------------|---|--|--|
| | 2 City | 3 State | | | | | | | |
| NONE | | | | | | | | | |
| 9999999 Totals | | | | | | | | | |

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Current Quarter

| 1 Number of Units and Description | Location | | 4 Name of Purchaser or Nature of Disposition | 5 Date Acquired | 6 Book/Adjusted Carrying Value Less Encumbrances, Prior Year | 7 Increase (Decrease) by Adjustment | 8 Increase (Decrease) by Foreign Exchange Adjustment | 9 Book/Adjusted Carrying Value Less Encumbrances at Disposition | 10 Consideration Received | 11 Foreign Exchange Profit (Loss) on Sale | 12 Realized Profit (Loss) on Sale | 13 Total Profit (Loss) on Sale |
|--------------------------------------|-----------|------------|---|--------------------|---|--|---|--|------------------------------|--|--------------------------------------|-----------------------------------|
| | 2 City | 3 State | | | | | | | | | | |
| 9999999 Totals | | | | | | | | | | | | |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Date Acquired | 4 Name of Vendor | 5 Number of Shares of Stock | 6 Actual Cost | 7 Par Value | 8 Paid for Accrued Interest and Dividends | 9 NAIC Designation (a) |
|--|-----------------------------------|--------------------|---------------------------|-----------------------------------|---------------------|----------------|---|------------------------------|
| BONDS | | | | | | | | |
| US Governments | | | | | | | | |
| United States | | | | | | | | |
| 38373W-R2-6 | GNMA 2002-30 Z 6.500% 05/20/32 | 07/23/2002 | Greenwich Capital Markets | 14,759,385 | 15,162,941 | 42,891 | 1 | |
| 38373W-R2-6 | GNMA 2002-30 Z 6.500% 05/20/32 | 09/01/2002 | Interest Capitalization | 164,710 | 164,710 | 0 | 1 | |
| 3837H1-R4-5 | GNMA 1999-1 Z 6.500% 01/20/29 | 09/01/2002 | Interest Capitalization | 249,262 | 249,262 | 0 | 1 | |
| Total United States | | | | | | 15,173,357 | 15,576,912 | 42,891 XXX |
| 0399996 - Bonds - U.S. Government | | | | | | | | 0 XXX |
| 0399999 - Total - Bonds - U.S. Government | | | | | | 15,173,357 | 15,576,912 | 42,891 XXX |
| Special Revenue & Assessment | | | | | | | | |
| United States | | | | | | | | |
| 312925-3B-4 | FREDDIE MAC 6.100% 08/26/17 | 08/22/2002 | Salomon Smith Barney | 15,000,000 | 15,000,000 | 0 | 1PE | |
| 31339D-7A-0 | FHLMC 2417 KZ 6.000% 02/15/32 | 09/05/2002 | Greenwich Capital Markets | 14,597,867 | 15,049,347 | 22,574 | 1 | |
| 31339G-JU-6 | FHLMC 2367 ZK 6.000% 10/15/31 | 09/26/2002 | Greenwich Capital Markets | 15,925,167 | 15,845,937 | 76,589 | 1 | |
| 31339L-PS-3 | FHLMC 2393 Z 5.500% 12/15/31 | 09/01/2002 | Interest Capitalization | 70,987 | 70,987 | 0 | 1 | |
| 31339M-FE-3 | FHLMC 2389 ZB 6.000% 12/15/31 | 08/01/2002 | Greenwich Capital Markets | 9,740,806 | 10,566,298 | 8,805 | 1 | |
| 31339M-FE-3 | FHLMC 2389 ZB 6.000% 12/15/31 | 09/01/2002 | Interest Capitalization | 52,831 | 52,831 | 0 | 1 | |
| 31339N-5V-4 | FHLMC 2403 DZ 5.500% 01/15/32 | 08/19/2002 | Lehman | 6,794,652 | 7,758,389 | 23,706 | 1 | |
| 31339N-5V-4 | FHLMC 2403 DZ 5.500% 01/15/32 | 09/01/2002 | Interest Capitalization | 35,559 | 35,559 | 0 | 1 | |
| 31339N-UW-4 | FHLMC 2430 DZ 6.000% 03/15/32 | 08/20/2002 | Lehman | 4,668,994 | 4,921,206 | 18,044 | 1 | |
| 31339N-UW-4 | FHLMC 2430 DZ 6.000% 03/15/32 | 09/01/2002 | Interest Capitalization | 24,606 | 24,606 | 0 | 1 | |
| 31339W-XR-2 | FHLMC 2439 EZ 6.000% 04/15/32 | 08/20/2002 | Lehman | 9,717,850 | 10,269,855 | 37,656 | 1 | |
| 31339W-XR-2 | FHLMC 2439 EZ 6.000% 04/15/32 | 09/01/2002 | Interest Capitalization | 51,349 | 51,349 | 0 | 1 | |
| 3133TH-TM-9 | FHLMC 2116 ZA 6.000% 01/15/29 | 08/07/2002 | Greenwich Capital Markets | 11,627,161 | 12,391,978 | 22,719 | 1 | |
| 3133TH-TM-9 | FHLMC 2116 ZA 6.000% 01/15/29 | 09/01/2002 | Interest Capitalization | 61,960 | 61,960 | 0 | 1 | |
| 3133TJ-HS-5 | FHLMC 2125 JZ 6.000% 02/15/29 | 08/12/2002 | Greenwich Capital Markets | 11,702,250 | 12,330,326 | 28,771 | 1 | |
| 3133TJ-HS-5 | FHLMC 2125 JZ 6.000% 02/15/29 | 09/01/2002 | Interest Capitalization | 61,652 | 61,652 | 0 | 1 | |
| 3133TS-D2-6 | FHLMC 2293 ZR 6.500% 03/15/31 | 09/01/2002 | Interest Capitalization | 177,172 | 177,172 | 0 | 1 | |
| 313920-SU-5 | FNMA 2001-35 ZG 6.500% 08/25/31 | 09/01/2002 | Interest Capitalization | 86,172 | 86,172 | 0 | 1 | |
| 313920-BS-0 | FNMA 2002-33 Z 6.500% 06/25/32 | 09/01/2002 | Interest Capitalization | 32,591 | 32,591 | 0 | 1 | |
| 313920-CF-7 | FNMA 2002-37 Z 6.500% 06/25/32 | 09/01/2002 | Interest Capitalization | 246,400 | 246,400 | 0 | 1 | |
| 31392D-J7-8 | FNMA 2002-W5 A11 6.750% 03/25/32 | 09/01/2002 | Interest Capitalization | 169,225 | 169,225 | 0 | 1 | |
| 31392E-H6-0 | FNMA 2002-69 Z 5.500% 10/25/32 | 09/26/2002 | Greenwich Capital Markets | 13,992,773 | 15,000,000 | 0 | 1 | |
| 31392K-HM-1 | FHLMC 2445 OZ 6.500% 05/15/32 | 07/31/2002 | Lehman | 12,366,770 | 12,704,226 | 2,294 | 1 | |
| 31392K-HM-1 | FHLMC 2445 OZ 6.500% 05/15/32 | 09/01/2002 | Interest Capitalization | 68,815 | 68,815 | 0 | 1 | |
| 31392M-U4-2 | FHLMC 2463 Z 6.000% 06/15/32 | 08/21/2002 | Greenwich Capital Markets | 12,572,286 | 13,130,325 | 48,145 | 1 | |
| 31392M-U4-2 | FHLMC 2463 Z 6.000% 06/15/32 | 09/01/2002 | Interest Capitalization | 65,651 | 65,651 | 0 | 1 | |
| 31392M-U5-9 | FHLMC 2463 ZB 6.500% 06/15/32 | 08/19/2002 | Greenwich Capital Markets | 15,044,479 | 15,162,939 | 57,493 | 1 | |
| 31392M-U5-9 | FHLMC 2463 ZB 6.500% 06/15/32 | 09/01/2002 | Interest Capitalization | 82,133 | 82,133 | 0 | 1 | |
| 31392P-HP-3 | FHLMC 2459 LZ 6.500% 06/15/32 | 09/01/2002 | Interest Capitalization | 245,072 | 245,072 | 0 | 1 | |
| 31392P-RL-1 | FHLMC 2484 Z 6.000% 07/15/32 | 07/09/2002 | Morgan Stanley & Co. | 4,379,688 | 5,000,000 | 24,167 | 1 | |
| 31392P-RL-1 | FHLMC 2484 Z 6.000% 07/15/32 | 09/01/2002 | Interest Capitalization | 50,125 | 50,125 | 0 | 1 | |
| 31392P-V2-8 | FHLMC 2473 JZ 6.500% 08/15/32 | 09/01/2002 | Interest Capitalization | 162,939 | 162,939 | 0 | 1 | |
| 31392R-RJ-2 | FHLMC 2468 ZA 6.000% 07/15/32 | 08/21/2002 | Lehman | 14,264,717 | 15,074,999 | 62,812 | 1 | |
| 31392R-RJ-2 | FHLMC 2468 ZA 6.000% 07/15/32 | 09/01/2002 | Interest Capitalization | 75,377 | 75,377 | 0 | 1 | |
| 31392R-WT-4 | FHLMC 2492 Z 5.500% 08/15/32 | 08/19/2002 | Greenwich Capital Markets | 6,862,500 | 8,000,000 | 35,444 | 1 | |
| 31392R-WT-4 | FHLMC 2492 Z 5.500% 08/15/32 | 09/01/2002 | Interest Capitalization | 36,666 | 36,666 | 0 | 1 | |
| 31392U-EE-0 | FHLMC 2504 Z 6.000% 09/15/32 | 09/04/2002 | Greenwich Capital Markets | 14,317,969 | 15,000,000 | 55,000 | 1 | |
| 31392U-JL-9 | FHLMC 2499 VZ 6.000% 09/15/32 | 09/06/2002 | Lehman | 14,465,625 | 15,000,000 | 72,500 | 1 | |
| 000000-00-0 | FHLMC 2514 ZA 5.500% 10/15/32 | 09/26/2002 | Greenwich Capital Markets | 13,856,250 | 15,000,000 | 66,458 | 1 | |
| Total United States | | | | | | 223,755,084 | 235,063,106 | 663,177 XXX |
| 3199996 - Bonds - Special Revenues - United States | | | | | | | | 0 XXX |
| 3199999 - Total - Bonds - Special Revenue | | | | | | 223,755,084 | 235,063,106 | 663,177 XXX |
| Public Utilities (unaffiliated) | | | | | | | | |
| United States | | | | | | | | |
| .077853-AA-7 | BELL ATLANTIC BAT 8.530% 01/05/06 | .07/05/2002 | Interest Capitalization | 79,323 | 79,323 | 0 | 1 | |
| PARTNERS | | | | | | | | |
| MIRANT AMERICAS | 8.500% 10/01/21 | | | | | | | |
| GENERATION SENIOR NOTES | | .07/10/2002 | Tax Free Exchange | 10,091,197 | 10,000,000 | 0 | 3 | |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Date Acquired | 4 Name of Vendor | 5 Number of Shares of Stock | 6 Actual Cost | 7 Par Value | 8 Paid for Accrued Interest and Dividends | 9 NAIC Designation (a) |
|--|---|--------------------|---------------------------------|-----------------------------------|---------------------|----------------|---|------------------------------|
| 744448-BA-8..... | PUBLIC SERVICE CO COLO 8.750% 03/01/22 1ST MTG NEW CENTURY ENERGIES..... | 07/02/2002..... | Salomon Smith Barney..... | | 7,253,750 | 7,000,000 | 216,076 | 2PE |
| 74531E-AA-0..... | PUGET ENERGY INC 7.020% 12/01/27 SENIOR NOTES..... | 08/07/2002..... | Merrill Lynch..... | | 10,827,940 | 11,500,000 | 322,920 | 2PE |
| 844895-AS-1..... | SOUTHWEST GAS 7.625% 05/15/12 CORPORATION SENIOR NOTES..... | 07/18/2002..... | BA Securities..... | | 4,099,360 | 4,000,000 | 62,271 | 2 |
| 875127-AS-1..... | TAMPA ELECTRIC 6.875% 06/15/12..... | 07/22/2002..... | McDonald & Co..... | | 3,080,820 | 3,000,000 | 22,917 | 2PE |
| 875127-AU-6..... | TAMPA ELECTRIC 6.375% 08/15/12..... | 09/04/2002..... | Various..... | | 12,211,940 | 12,000,000 | 15,052 | 2PE |
| | Total United States | | | | 47,644,330 | 47,579,323 | 639,236 | XXX |
| 3899996 - Bonds - Public Utilities - United States | | | | | | | 0 | XXX |
| 3899999 - Total - Bonds - Public Utilities | | | | | 47,644,330 | 47,579,323 | 639,236 | XXX |
| Industrial & Miscellaneous | | | | | | | | |
| United States | | | | | | | | |
| .001957-BD-0..... | AT&T SENIOR NOTES 8.000% 11/15/31..... | 08/13/2002..... | Tax Free Exchange..... | | 14,660,967 | 15,000,000 | 0 | 2 |
| .026609-AC-1..... | AMERICAN HOME PRODUCTS 7.250% 03/01/23 (WYETH) DEBENTURES..... | 07/19/2002..... | Various..... | | 14,873,500 | 15,000,000 | 419,896 | 1PE |
| .029163-AD-4..... | AMERICAN RE CORP 7.450% 12/15/26 SENIOR NOTES SERIES B..... | 09/30/2002..... | Salomon Smith Barney..... | | 11,192,800 | 10,000,000 | 223,500 | 1PE |
| .038522-AG-3..... | ARAMARK SERVICES 6.375% 02/15/08..... | 08/20/2002..... | Salomon Smith Barney..... | | 4,990,300 | 5,000,000 | 0 | 2PE |
| .043353-AA-9..... | ARV INHERITOR 8.750% 03/01/12..... | 07/01/2002..... | Merrill Lynch..... | | 10,723,600 | 10,000,000 | 320,833 | 2 |
| .12057@-AB-1..... | BUINGE LIMITED FINANCE 6.780% 09/30/09 CORP SERIES B GUARANTOR BUNGIE LTD..... | 09/25/2002..... | J P Morgan & Co..... | | 5,000,000 | 5,000,000 | 0 | 2Z |
| .12669C-E5-5..... | COUNTRYWIDE 6.750% 08/25/32 ALTERNATIVE LOAN 2002-8 A5..... | 06/28/2002..... | Greenwich Capital Markets..... | | 266,740 | 278,693 | 52 | 1PE |
| .12669C-E5-5..... | COUNTRYWIDE 6.750% 08/25/32 ALTERNATIVE LOAN 2002-8 A5..... | 09/01/2002..... | Interest Capitalization..... | | 118,984 | 118,984 | 0 | 1PE |
| .12669C-VC-1..... | COUNTRYWIDE 6.750% 05/25/32 ALTERNATIVE LOAN 2002-4 1A8..... | 09/01/2002..... | Interest Capitalization..... | | 172,581 | 172,581 | 0 | 1PE |
| .12669D-CF-3..... | COUNTRYWIDE 6.500% 11/25/32 ALTERNATIVE LOAN 2002-12 Z..... | 09/18/2002..... | Lehman..... | | 15,098,438 | 15,000,000 | 78,542 | 1PE |
| .172062-AC-5..... | CINCINNATI FINANCIAL 6.900% 05/15/28 CORP DEBENTURES..... | 07/03/2002..... | Salomon Smith Barney..... | | 4,935,900 | 5,000,000 | 51,750 | 1 |
| .20854P-AB-5..... | CONSOL ENERGY INC 7.875% 03/01/12..... | 07/19/2002..... | Salomon Smith Barney..... | | 6,671,210 | 6,500,000 | 194,797 | 2PE |
| .20854P-AB-5..... | CONSOL ENERGY INC 7.875% 03/01/12..... | 07/23/2002..... | Tax Free Exchange..... | | 6,943,511 | 7,000,000 | 0 | 2PE |
| .22541L-AE-3..... | CS FIRST BOSTON USA 7.125% 07/15/32 INC..... | 07/19/2002..... | Credit Suisse First Boston..... | | 14,650,300 | 15,000,000 | 10,885 | 1PE |
| .22541N-LE-7..... | CS FIRST BOSTON MTG 6.260% 09/25/32 SEC CORP 2002-26 A5..... | 08/20/2002..... | Credit Suisse First Boston..... | | 8,306,000 | 8,306,000 | 41,885 | 1PE |
| .233835-AQ-0..... | DAIMLERCHRYSLER NA 8.500% 01/18/31 HLDG..... | 07/22/2002..... | Goldman Sachs & Co..... | | 5,618,750 | 5,000,000 | 8,264 | 2 |
| .24763L-GX-2..... | DELTA HOME EQUITY 8.360% 08/15/30 2000-2 M2..... | 07/02/2002..... | Greenwich Capital Markets..... | | 9,904,640 | 9,344,000 | 15,189 | 1PE |
| .25468P-BW-5..... | WALT DISNEY COMPANY 7.000% 03/01/32 SENIOR NOTES..... | 07/03/2002..... | Salomon Smith Barney..... | | 14,632,000 | 15,000,000 | 374,306 | 1PE |
| .315405-AJ-9..... | FERRO CORP SENIOR 9.125% 01/01/09 NOTES..... | 07/03/2002..... | Credit Suisse First Boston..... | | 3,176,250 | 3,000,000 | 6,083 | 2PE |
| .345397-TY-9..... | FORD MOTOR CREDIT 7.250% 10/25/11..... | 07/05/2002..... | UBS Warburg..... | | 9,929,900 | 10,000,000 | 151,042 | 2 |
| .362333-AF-3..... | GTE FLORIDA INC 7.250% 10/15/25 DEBENTURES SERIES C..... | 07/01/2002..... | Lehman..... | | 10,551,970 | 11,000,000 | 183,868 | 1PE |
| .362333-AH-9..... | GTE FLORIDA INC 6.860% 02/01/28 DEBENTURES SERIES E..... | 07/18/2002..... | Salomon Smith Barney..... | | 2,653,110 | 3,000,000 | 98,327 | 1PE |
| .370442-AV-7..... | GENERAL MOTORS CORP 8.100% 06/15/24 DEBENTURES..... | 07/01/2002..... | Salomon Smith Barney..... | | 10,610,406 | 10,350,000 | 41,918 | 2PE |
| .408859-A@-5..... | HAMPSHIRE GROUP LTD 8.000% 01/02/08 SENIOR SECURED NOTE..... | 08/01/2002..... | Tax Free Exchange..... | | 3,437,500 | 3,437,500 | 0 | 2Z |
| .428040-BS-7..... | HERTZ CORP SENIOR 7.625% 06/01/12 NOTES..... | 07/03/2002..... | Various..... | | 10,659,763 | 10,900,000 | 93,830 | 2PE |
| .428236-AG-8..... | HEWLETT-PACKARD CO 6.500% 07/01/12 MONSANTO CO SENIOR 7.375% 08/15/12 | 07/23/2002..... | Various..... | | 9,914,950 | 10,000,000 | 40,625 | 1PE |
| .61166W-AA-9..... | NOTES..... | 08/09/2002..... | Salomon Smith Barney..... | | 14,912,250 | 15,000,000 | 0 | 2PE |
| .61746W-VH-0..... | MORGAN STANLEY DEAN 6.250% 04/25/32 WITTER CAPITAL 1 2002-WL1 3A6..... | 09/11/2002..... | Morgan Stanley & Co..... | | 10,195,313 | 10,000,000 | 26,042 | 1PE |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Date Acquired | 4 Name of Vendor | 5 Number of Shares of Stock | 6 Actual Cost | 7 Par Value | 8 Paid for Accrued Interest and Dividends | 9 NAIC Designation (a) |
|---|--|--------------------|----------------------------|-----------------------------------|---------------------|----------------|---|------------------------------|
| 628862-J*-6 | NCR CORP 9.450% 04/05/10 OAKWOOD MORTGAGE 7.180% 12/15/26 | 08/02/2002 | Salomon Smith Barney | | 10,681,700 | 10,000,000 | 220,500 | 2Z |
| 67087T-AE-1 | INVESTORS 1999-B M1 OAKWOOD MORTGAGE 6.890% 11/15/32 | 08/05/2002 | Greenwich Capital Markets | | 3,587,500 | 3,500,000 | 4,886 | 1PE |
| 67087T-DY-4 | INVESTORS 2002-C M1 OAKWOOD MORTGAGE 8.180% 11/15/32 | 08/23/2002 | Credit Suisse First Boston | | 9,800,970 | 10,000,000 | 55,503 | 1PE |
| 67087T-DZ-1 | INVESTORS 2002-C M2 OAKWOOD MTG INVESTORS 7.775% 08/15/27 | 08/27/2002 | Credit Suisse First Boston | | 1,940,764 | 2,000,000 | 13,179 | 1PE |
| 674135-CD-8 | INC 1997-B M | 08/22/2002 | Greenwich Capital Markets | | 9,975,563 | 9,615,000 | 53,991 | 1PE |
| 674135-CY-2 | OAKWOOD MTG INVESTORS 6.950% 02/15/28 INC 1997-D M | 09/12/2002 | Greenwich Capital Markets | | 11,202,555 | 11,037,000 | 36,223 | 1PE |
| 745867-AH-4 | PULTE HOMES INC 8.125% 03/01/11 RESIDENTIAL ACCREDIT 6.350% 08/25/32 | 08/19/2002 | BA Securities | | 5,323,500 | 5,000,000 | 191,840 | 2PE |
| 76110G-J3-6 | LOANS 2002-QS11 A8 SEARS ROEBUCK 7.500% 10/15/27 | 09/30/2002 | Greenwich Capital Markets | | 10,290,625 | 10,000,000 | 3,528 | 1PE |
| 812404-AX-9 | ACCEPTANCE | 07/09/2002 | Redwood Brokerage | | 5,031,250 | 5,000,000 | 90,625 | 2PE |
| 84546P-AA-7 | SOUTHWESTERN ENERGY 7.625% 05/01/27 | 07/01/2002 | Salomon Smith Barney | | 4,940,500 | 5,000,000 | 65,660 | 3 |
| 852060-AT-9 | SPRINT CAPITAL CORP 8.750% 03/15/32 STANCORP FINANCIAL 6.875% 10/01/12 | 07/10/2002 | Tax Free Exchange | | 14,712,063 | 15,000,000 | 0 | 2PE |
| 852891-AA-8 | GROUP SENIOR NOTES | 09/20/2002 | Goldman Sachs & Co | | 7,955,920 | 8,000,000 | 0 | 2PE |
| 860831-AE-6 | STI WELL FINANCIAL INC 7.750% 06/15/09 STRUCTURED ASSET SEC 6.250% 09/25/32 | 07/02/2002 | Various | | 14,908,250 | 15,000,000 | 10,333 | 2 |
| 86358R-6M-4 | CORP 2002-17 1A6 VISTEON CORP SENIOR 8.250% 08/01/10 | 09/30/2002 | Lehman | | 8,646,428 | 8,541,000 | 2,966 | 1PE |
| 92839U-AB-3 | NOTES | 08/21/2002 | Various | | 11,083,700 | 10,500,000 | 55,115 | 2PE |
| 960402-AS-4 | VIA COM INC 7.875% 09/01/23 WESTINGHOUSE ELEC CORP | 07/11/2002 | BA Securities | | 10,289,900 | 10,000,000 | 299,688 | 1PE |
| 969457-BN-9 | WILLIAMS COMPANIES 9.250% 03/15/04 SENIOR SECURED NOTES | 07/09/2002 | Tax Free Exchange | | 14,988,304 | 15,000,000 | 0 | 4 |
| Total United States | | | | | | 390,161,123 | 386,600,758 | 3,485,669 |
| Canada | | | | | | | | |
| 008916-AD-0 | AGRIUM INC 8.250% 02/15/11 | 08/29/2002 | Merrill Lynch | | 7,646,540 | 7,000,000 | 29,333 | 2 |
| 10549P-PE-1 | BRASCAN CORP 7.125% 06/15/12 NORANDA INC SENIOR 7.250% 07/15/12 | 07/05/2002 | Various | | 9,945,400 | 10,000,000 | 45,521 | 2 |
| 655422-AS-2 | NOTES | 07/23/2002 | Various | | 8,082,620 | 8,000,000 | 51,556 | 2PE |
| Total Canada | | | | | | 25,674,560 | 25,000,000 | 126,410 |
| Other Country | | | | | | | | |
| 219868-AN-6 | CORP ANDINA DE FOMENTO 6.875% 03/15/12 SUPRANATIONAL BANK | 07/22/2002 | Tax Free Exchange | | 14,838,126 | 15,000,000 | | 1PE |
| 86789R-AA-4 | SUNSTAR CAPITAL SA 8.570% 08/13/09 SERIES A | 08/13/2002 | Credit Lyonnais Securities | | 7,000,000 | 7,000,000 | | 2Z |
| 896770-AU-7 | TRITON CONTAINER 6.730% 09/30/09 INVEST LLC SENIOR SECURED NOTES | 08/14/2002 | BA Securities | | 5,000,000 | 5,000,000 | | 27 |
| Total Other Country | | | | | | 26,838,126 | 27,000,000 | 0 |
| 4599996 - Bonds - Industrial and Misc - United States | | | | | | | 0 | XXX |
| 4599999 - Total - Bonds - Industrial, Misc. | | | | | | 442,673,809 | 438,600,758 | 3,612,078 |
| 6099997 - Total - Bonds - Part 3 | | | | | | 729,246,580 | 736,820,099 | 4,957,383 |
| 6099998 - Total - Bonds - Part 5 | | | | | | 472,873 | 472,873 | 0 |
| 6099999 - Total - Bonds | | | | | | 729,719,453 | 737,292,972 | 4,957,383 |
| 6599998 - Total - Preferred Stocks - Part 5 | | | | | | 0 | XXX | 0 |
| 6599999 - Total - Preferred Stocks | | | | | | | XXX | XXX |
| 7099998 - Total - Common Stock - Part 5 | | | | | | 0 | XXX | 0 |
| 7099999 - Total - Common Stocks | | | | | | | XXX | XXX |
| 7199999 - Total - Preferred and Common Stocks | | | | | | | XXX | XXX |
| 7299999 - Totals | | | | | | 729,719,453 | XXX | 4,957,383 |

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 0

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) | |
|--|--|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|---|--|---|--|--|---------------------------------------|-----|
| BONDS | | | | | | | | | | | | | | | | | |
| US Governments | | | | | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | | | | | |
| 152383-AA-3... | CENT AMER BK FOR ECON 10.375% 02/01/14 | 08/01/2002 | Redemption | 100.0000 | | 180,475 | 180,475 | 180,475 | 0 | 0 | 0 | 0 | 0 | 9,362 | | 1 | |
| 362127-BA-9... | INTL GUARANTOR-U.S. GOVERNMENT 08/15/09 | 09/01/2002 | Paydown | | 1,482 | 1,482 | 1,465 | 1,482 | 12 | 0 | 0 | 0 | 0 | 23 | | 1 | |
| 362127-BK-7... | GNMA I GP POOL# 090042 9.500% | 08/15/09 | 09/01/2002 | Paydown | 285 | 285 | 281 | 285 | 2 | 0 | 0 | 0 | 0 | 5 | | 1 | |
| 362127-M8-2... | GNMA I GP POOL# 090383 9.500% | 10/15/09 | 09/01/2002 | Paydown | 2,215 | 2,215 | 2,189 | 2,215 | 17 | 0 | 0 | 0 | 0 | 37 | | 1 | |
| 362127-Q3-9... | GNMA I GP POOL# 090474 9.500% | 10/15/09 | 09/01/2002 | Paydown | 13,854 | 13,854 | 13,690 | 13,854 | 107 | 0 | 0 | 0 | 0 | 219 | | 1 | |
| 362127-RJ-3... | GNMA I GP POOL# 090489 9.500% | 08/15/09 | 09/01/2002 | Paydown | 22,637 | 22,637 | 22,368 | 22,637 | 174 | 0 | 0 | 0 | 0 | 524 | | 1 | |
| 362127-YS-5... | GNMA I GP POOL# 090721 9.500% | 10/15/09 | 09/01/2002 | Paydown | 33 | 33 | 32 | 33 | 0 | 0 | 0 | 0 | 0 | 1 | | 1 | |
| 362128-BJ-8... | GNMA I SF POOL# 154308 8.000% | 09/15/09 | 09/01/2002 | Paydown | 42 | 42 | 41 | 42 | 0 | 0 | 0 | 0 | 0 | 1 | | 1 | |
| 362155-KV-4... | GNMA I SF POOL# 158197 8.000% | 06/15/16 | 09/01/2002 | Paydown | 1,259 | 1,259 | 1,250 | 1,259 | 9 | 0 | 0 | 0 | 0 | 17 | | 1 | |
| 362159-JW-3... | GNMA I SF POOL# 162285 8.000% | 06/15/16 | 09/01/2002 | Paydown | 472 | 472 | 468 | 472 | 3 | 0 | 0 | 0 | 0 | 6 | | 1 | |
| 36216E-F2-4... | GNMA I SF POOL# 162419 8.000% | 05/15/16 | 09/01/2002 | Paydown | 44,332 | 44,332 | 44,013 | 44,332 | 289 | 0 | 0 | 0 | 0 | 872 | | 1 | |
| 36216E-K8-5... | GNMA I SF POOL# 165082 8.000% | 05/15/16 | 08/01/2002 | Paydown | 105,904 | 105,904 | 105,143 | 105,904 | 733 | 0 | 0 | 0 | 0 | 1,409 | | 1 | |
| 36216H-J3-1... | GNMA I SF POOL# 177827 8.000% | 06/15/16 | 09/01/2002 | Paydown | 3,271 | 3,271 | 3,247 | 3,271 | 19 | 0 | 0 | 0 | 0 | 44 | | 1 | |
| 36216X-PL-9... | 11/15/16 | 09/01/2002 | Paydown | 8,534 | 8,534 | 8,473 | 8,534 | 49 | 0 | 0 | 0 | 0 | 0 | 166 | | 1 | |
| 83162C-AG-8... | SMALL BUSI ADMIN 87-C 8.200% | 03/01/07 | Redemption | 100.0000 | | 21,924 | 21,924 | 21,924 | 0 | 0 | 0 | 0 | 0 | 899 | | 1 | |
| Total United States | | | | | | 406,719 | 406,719 | 405,059 | 406,719 | 1,414 | 0 | 0 | 0 | 0 | 13,585 | XXX | XXX |
| 0399996 - Bonds - U.S. Government | | | | | | 406,719 | 406,719 | 405,059 | 406,719 | 1,414 | 0 | 0 | 0 | 0 | 13,585 | XXX | XXX |
| 0399999 - Bonds - U.S. Governments | | | | | | 406,719 | 406,719 | 405,059 | 406,719 | 1,414 | 0 | 0 | 0 | 0 | 13,585 | XXX | XXX |
| All other Governments | | | | | | | | | | | | | | | | | |
| Canada | | | | | | | | | | | | | | | | | |
| 448814-DX-8... | HYDRO QUEBEC 8.400% 01/15/22 | 09/25/2002 | Salomon Smith Barney | 13,434,100 | 10,000,000 | 10,983,100 | 10,877,911 | (4,907) | 0 | 0 | 0 | 2,556,189 | 2,556,189 | 588,000 | | 1 | |
| 448814-ED-1... | HYDRO QUEBEC 8.000% 02/01/13 | 09/30/2002 | Various | 12,739,450 | 10,000,000 | 10,826,800 | 10,577,388 | (8,744) | 0 | 0 | 0 | 2,162,062 | 2,162,062 | 513,333 | | 1 | |
| 563469-CJ-2... | MANITOBA PROV 9.125% 01/15/18 | 09/27/2002 | Salomon Smith Barney | 7,201,650 | 5,000,000 | 6,190,750 | 5,961,181 | (8,933) | 0 | 0 | 0 | 1,240,469 | 1,240,469 | 325,712 | | 1 | |
| 669827-DQ-7... | NOVA SCOTIA 7.250% 07/27/13 | 08/26/2002 | Salomon Smith Barney | 11,836,900 | 10,000,000 | 10,017,850 | 10,013,154 | (134) | 0 | 0 | 0 | 1,823,746 | 1,823,746 | 426,944 | | 1PE | |
| 683078-FY-0... | ONTARIO HYDRO CP 7.450% 03/31/13 | 08/28/2002 | Salomon Smith Barney | 6,081,100 | 5,000,000 | 5,213,550 | 5,150,871 | (1,684) | 0 | 0 | 0 | 930,229 | 930,229 | 158,313 | | 1 | |
| 803854-FG-8... | SASKATCHEWAN CDA 8.000% 02/01/13 | 09/25/2002 | Salomon Smith Barney | 6,433,350 | 5,000,000 | 5,122,050 | 5,087,767 | (1,381) | 0 | 0 | 0 | 1,345,583 | 1,345,583 | 265,556 | | 1PE | |
| 803854-FL-7... | SASKATCHEWAN CDA 7.375% 07/15/13 | 09/26/2002 | Salomon Smith Barney | 6,155,000 | 5,000,000 | 4,955,100 | 4,968,155 | 479 | 0 | 0 | 0 | 1,186,845 | 1,186,845 | 261,198 | | 1PE | |
| Total Canada | | | | | | 63,881,550 | 50,000,000 | 53,309,200 | 52,636,427 | (25,304) | 0 | 0 | 11,245,123 | 11,245,123 | 2,539,056 | XXX | XXX |
| 1099997 - Bonds - All Other Governments - Canada | | | | | | 63,881,550 | 50,000,000 | 53,309,200 | 52,636,427 | (25,304) | 0 | 0 | 11,245,123 | 11,245,123 | 2,539,056 | XXX | XXX |
| 1099999 - Bonds - All Other Governments | | | | | | 63,881,550 | 50,000,000 | 53,309,200 | 52,636,427 | (25,304) | 0 | 0 | 11,245,123 | 11,245,123 | 2,539,056 | XXX | XXX |
| State, Territories and Possessions | | | | | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | | | | | |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) |
|--|--|-----------------------|--------------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|---|--|---|--|--|---------------------------------------|
| 677555-RT-3... | STATE OF OHIO SERIES 7.540% 06/01/13 1993-5..... | 09/01/2002 | Redemption 100.0000..... | | 31,481 | 31,481 | 31,481 | 31,481 | 0 | 0 | 0 | 0 | 0 | 593 | | 1PE..... |
| 677555-UT-9... | STATE OF OHIO 144A 8.570% 06/01/20 OHIO ENTERPRISE BOND FUND..... | 09/01/2002 | Redemption 100.0000..... | | 35,000 | 35,000 | 35,000 | 35,000 | 0 | 0 | 0 | 0 | 0 | 750 | | 1PE..... |
| | Total United States | | | | 66,481 | 66,481 | 66,481 | 66,481 | 0 | 0 | 0 | 0 | 0 | 1,343 | XXX | XXX |
| 179996 - Bonds - States, Territory, Poss - United States | | | | | 66,481 | 66,481 | 66,481 | 66,481 | 0 | 0 | 0 | 0 | 0 | 1,343 | XXX | XXX |
| 179999 - Bonds - States, Territories and Possessions | | | | | 66,481 | 66,481 | 66,481 | 66,481 | 0 | 0 | 0 | 0 | 0 | 1,343 | XXX | XXX |
| Special Revenue & Assessment | | | | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | | | | |
| 312915-2A-8... | FHLMC REMIC 1506 PI 6.750% 05/15/08 | 09/05/2002 | Lehman..... | | 5,269,074 | 4,836,786 | 4,717,378 | 4,774,351 | 1,621 | 0 | 0 | 494,723 | 494,723 | .89,783 | | 1..... |
| 31339D-HF-8... | FHLMC 2422 ZH 6.500% 02/15/32 | 09/27/2002 | Greenwich Capital Markets..... | | 10,521,793 | 10,218,433 | 9,19,885 | 9,729,862 | 10,005 | 0 | 0 | 791,931 | .791,931 | 166,990 | | 1..... |
| 31339V-AA-6... | FHLMC ALPHA SERIES 10.150% 04/15/06 MH-1 A..... | 09/15/2002 | Paydown..... | | 1,653 | 1,653 | 1,640 | 1,653 | 14 | 0 | 0 | 0 | 0 | .27 | | 1..... |
| 3133MM-09-7... | FEDERAL HOME LOAN BANK 7.000% | 04/12/17..... | Call 100.0000..... | | 665,000 | 665,000 | 661,954 | 661,984 | 4 | 0 | 0 | 3,016 | .3,016 | .11,638 | | 1..... |
| 3133T6-MM-0... | FHLMC 1798-B BA 6.500% 10/15/08 | 09/01/2002 | Paydown..... | | 105,298 | 105,298 | 102,485 | 105,298 | 1,205 | 0 | 0 | 0 | 0 | 1,146 | | 1..... |
| 3133TE-RT-3... | FHLMC 2073 Z 6.500% 07/15/28 | 08/21/2002 | Greenwich Capital Markets..... | | 13,489,280 | 13,212,641 | 12,779,101 | 12,786,104 | 6,270 | 0 | 0 | 703,177 | .703,177 | 202,000 | | 1..... |
| 313401-YH-8... | FHLMC 15 POOL# 360005 9.500% | 07/01/17..... | Paydown..... | | 1,440 | 1,440 | 1,417 | 1,440 | .23 | 0 | 0 | 0 | 0 | .35 | | 1..... |
| 31341Y-Y6-9... | FHLMC 15 POOL# 219733 8.500% | 09/01/2002 | Paydown..... | | 32 | 32 | 30 | .32 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 1..... |
| 31345Q-HJ-3... | FHLMC 15 POOL# 501133 8.500% | 02/01/04..... | Paydown..... | | 65 | 65 | .61 | .65 | .2 | 0 | 0 | 0 | 0 | .1 | | 1..... |
| 31345R-6F-1... | FHLMC 15 POOL# 502670 8.500% | 01/01/05..... | Paydown..... | | 2,055 | 2,055 | 1,959 | 2,055 | .39 | 0 | 0 | 0 | 0 | .29 | | 1..... |
| 31345R-6Y-0... | FHLMC 15 POOL# 502687 8.500% | 02/01/05..... | Paydown..... | | 1,673 | 1,673 | 1,595 | 1,673 | .32 | 0 | 0 | 0 | 0 | .22 | | 1..... |
| 31345R-V4-8... | FHLMC 15 POOL# 502435 8.500% | 12/01/04..... | Paydown..... | | 2,054 | 2,054 | 1,958 | 2,054 | .40 | 0 | 0 | 0 | 0 | .27 | | 1..... |
| 31362S-3X-1... | FNMA 15 POOL# 070114 9.500% | 09/01/2002 | Paydown..... | | 1,484 | 1,484 | 1,477 | 1,484 | .9 | 0 | 0 | 0 | 0 | .23 | | 1..... |
| 31362V-EU-8... | FNMA 15 POOL# 072147 9.500% | 02/01/04..... | Paydown..... | | 225 | .225 | .224 | .225 | 1 | 0 | 0 | 0 | 0 | .4 | | 1..... |
| 31363A-D2-6... | FNMA 15 POOL# 082921 9.500% | 10/01/04..... | Paydown..... | | 343 | .343 | .341 | .343 | .2 | 0 | 0 | 0 | 0 | .5 | | 1..... |
| 31363G-KZ-2... | FNMA 15 POOL# 088512 9.500% | 09/01/2002 | Paydown..... | | 3,224 | .3,224 | .3,206 | .3,224 | .20 | 0 | 0 | 0 | 0 | .70 | | 1..... |
| 31364R-KY-0... | FNMA 30 POOL# 114711 8.500% | 11/01/09..... | Paydown..... | | 5,577 | .5,577 | .5,523 | .5,577 | .46 | 0 | 0 | 0 | 0 | .82 | | 1..... |
| 38373W-7A-0... | GNMA 2002-43 Z 6.500% 01/20/31 | 08/22/2002 | Greenwich Capital Markets..... | | 14,744,437 | 14,950,000 | 14,111,398 | 14,120,816 | .9,379 | 0 | 0 | 623,622 | .623,622 | .231,261 | | 1..... |
| 575914-EH-5... | MASSACHUSETTS IND 9.500% 08/01/02 | 08/01/2002 | Maturity..... | | 1,045,000 | 1,045,000 | 1,045,000 | 1,045,000 | 0 | 0 | 0 | 0 | 0 | .49,638 | | 1PE..... |
| 62621D-AA-8... | MUN CORRECTIONS 8.470% 08/01/16 | 2001..... | | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 8,470 | | 2..... |
| 74526W-AG-4... | FINANCE AGY..... | 08/01/2002 | Redemption 100.0000..... | | 25,000 | 25,000 | 24,750 | .24,817 | 1 | 0 | 0 | .184 | .184 | 260 | | 1PE..... |
| 911551-AA-7... | PUERTO RICO HOUSING BK 6.250% US ARMY HOSP CASH MGMT 7.467% 05/01/32 | 01/01/13 | Call 100.0000..... | | 22,741 | 22,741 | 22,741 | 22,741 | 0 | 0 | 0 | 0 | 0 | .322 | | 2..... |
| | Total United States | | | | 46,107,448 | 45,300,724 | 43,404,123 | 43,490,798 | .28,714 | 0 | 0 | 2,616,653 | 2,616,653 | .761,833 | XXX | XXX |
| 319996 - Bonds - Special Revenues - United States | | | | | 46,107,448 | 45,300,724 | 43,404,123 | 43,490,798 | .28,714 | 0 | 0 | 2,616,653 | 2,616,653 | .761,833 | XXX | XXX |
| 319999 - Bonds - Special Revenues | | | | | 46,107,448 | 45,300,724 | 43,404,123 | 43,490,798 | .28,714 | 0 | 0 | 2,616,653 | 2,616,653 | .761,833 | XXX | XXX |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) | |
|---|--|-----------------------|----------------------------|--------------------------------------|--------------------|-------------------|-------------------|--|--|--|---|--|---|--|--|---------------------------------------|-----|
| Public Utilities (unaffiliated) | | | | | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | | | | | |
| 00103X-AC-7... | AES IRONWOOD LLC 8.857% 11/30/25 SENIOR SECURED BONDS | 08/31/2002 | Redemption 100.0000 | | 16,013 | 16,013 | 16,476 | 16,452 | (4) | 0 | 0 | (439) | (439) | 355 | | 3 | |
| 00104B-AC-4... | AES EASTERN ENERGY LP 9.000% | 01/02/17 | Deutsche Bank Securities | | 4,550,000 | 5,000,000 | 5,000,000 | 5,000,000 | 0 | 0 | 0 | (450,000) | (450,000) | 331,250 | | 3 | |
| 010392-CV-8... | ALABAMA POWER CO 1ST 7.450% 07/01/23 MORTGAGE | 07/09/2002 | Call 103.4100 | | 4,136,400 | 4,000,000 | 4,035,000 | 4,034,958 | (42) | 0 | 0 | 101,442 | 101,442 | 155,622 | | 1 | |
| 060077-@-1... | ASSN | 09/01/2002 | Redemption 100.0000 | | 93,750 | 93,750 | 93,750 | 93,750 | 0 | 0 | 0 | 0 | 0 | 2,458 | | 22 | |
| 075386-AB-8... | BEAVER VY II FDG SEC 8.625% 06/01/07 LS OBL BD | 09/19/2002 | First Albany | | 3,307,788 | 3,235,000 | 3,215,160 | 3,226,635 | 1,807 | 0 | 0 | 81,153 | 81,153 | 87,581 | | 3 | |
| 144141-BW-7... | CAROLINA PWR< 8.200% 07/01/22 | 09/04/2002 | Call 103.5500 | | 5,177,500 | 5,000,000 | 4,965,950 | 4,970,992 | 105 | 0 | 0 | 206,508 | 206,508 | 276,750 | | 1PE | |
| 202795-FB-1... | COMMONWEALTH EDISON 8.375% 09/15/22 | 09/16/2002 | Call 103.4250 | | 2,585,625 | 2,500,000 | 2,434,375 | 2,442,015 | 228 | 0 | 0 | 143,610 | 143,610 | 105,269 | | 1PE | |
| 290408-AB-9... | ELWOOD ENERGY LLC 8.150% 07/05/26 SENIOR SECURED NOTES | 07/05/2002 | Redemption 100.0000 | | 63,200 | 63,200 | 63,200 | 63,200 | 0 | 0 | 0 | 0 | 0 | 2,578 | | 2 | |
| 40405T-AA-1... | H & P INV 8.700% 02/15/21 PARTNERS-CARMEL INC 144A LEASE RENTAL REV BND 2000 | 08/15/2002 | Redemption 100.0000 | | (5,149) | (5,149) | (5,149) | (5,149) | 0 | 0 | 0 | 0 | 0 | 6,308 | | 1PE | |
| 460575-AR-4... | INTERNORTH INC 9.625% 03/15/06 | 09/19/2002 | Deutsche Bank Securities | | 575,000 | 4,600,000 | 874,000 | 483,000 | 276,000 | 0 | 0 | (299,000) | (299,000) | 0 | | 6 | |
| 60467P-AN-4... | MIRANT AMERICAS 8.500% 10/01/21 | 07/10/2002 | Tax Free Exchange | | 10,091,197 | 10,000,000 | 10,092,900 | 10,091,197 | (52) | 0 | 0 | 0 | 0 | 0 | 0 | | 3 |
| 605417-BE-3... | GENERATION 144A | 08/01/2002 | Call 100.0000 | | 93,000 | 93,000 | 93,543 | 93,396 | (2) | 0 | 0 | (396) | (396) | 1,155 | | 1PE | |
| 69352B-AC-8... | MISSISSIPPI PWR CO 7.450% 06/01/23 PPL MONTANA LLC PASS 8.900% 07/02/20 | 07/02/2002 | Redemption 100.0000 | | 288,402 | 288,402 | 288,402 | 288,402 | 0 | 0 | 0 | 0 | 0 | 12,838 | | 2PE | |
| 693659-AB-0... | THROUGH CERTIFICATES PVNGS II FUNDING CORP 7.390% | 06/30/05 | | | | | | | | | | | | | | | |
| 882389-BX-6... | LESSEE-ARIZONA PUBLIC SERVICE | 07/01/2002 | Redemption 100.0000 | | 105 | 105 | .95 | 103 | 7,294 | 0 | 0 | 2 | 2 | 0 | | 2 | |
| 882850-BG-4... | TEXAS EASTRN TRAN 8.000% 07/15/02 | 07/15/2002 | Maturity | | 2,000,000 | 2,000,000 | 2,059,940 | 2,000,000 | (327) | 0 | 0 | 0 | 0 | 0 | .80,000 | | 1PE |
| | TEXAS UTILS ELEC 8.875% 02/01/22 | 08/08/2002 | Call 104.2600 | | 3,127,800 | 3,000,000 | 3,085,560 | 3,058,906 | (419) | 0 | 0 | 68,894 | 68,894 | 138,302 | | 1PE | |
| Total United States | | | | | 36,100,631 | 39,884,321 | 36,313,202 | 35,857,857 | 284,588 | 0 | 0 | (148,226) | (148,226) | 1,200,466 | XXX | XXX | |
| Other Country | | | | | | | | | | | | | | | | | |
| 718252-AA-7... | PHILIPPINES LONG DIST 10.625% 06/02/04 | 09/19/2002 | Credit Suisse First Boston | | 5,125,000 | 5,000,000 | 4,956,250 | 4,989,340 | 1,334 | 0 | 0 | 135,660 | 135,660 | 165,278 | | 3 | |
| Total Other Country | | | | | 5,125,000 | 5,000,000 | 4,956,250 | 4,989,340 | 1,334 | 0 | 0 | 135,660 | 135,660 | 165,278 | XXX | XXX | |
| 389996 - Bonds - Public Utilities - United States | | | | | 36,100,631 | 39,884,321 | 36,313,202 | 35,857,857 | 284,588 | 0 | 0 | (148,226) | (148,226) | 1,200,466 | XXX | XXX | |
| 389998 - Bonds - Public Utilities - Other Countries | | | | | 5,125,000 | 5,000,000 | 4,956,250 | 4,989,340 | 1,334 | 0 | 0 | 135,660 | 135,660 | 165,278 | XXX | XXX | |
| 389999 - Bonds - Public Utilities | | | | | 41,225,631 | 44,884,321 | 41,269,452 | 40,847,197 | 285,922 | 0 | 0 | (12,566) | (12,566) | 1,365,744 | XXX | XXX | |
| Industrial & Miscellaneous | | | | | | | | | | | | | | | | | |
| United States | | | | | | | | | | | | | | | | | |
| 001957-BA-6... | AT&T 144A SENIOR NOTES 8.000% 11/15/31 | 08/13/2002 | Tax Free Exchange | | 14,660,967 | 15,000,000 | 14,658,000 | 14,660,967 | 335 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 |
| 00253C-AW-7... | AAMES MORTGAGE TRUST 7.350% 11/15/27 | 09/01/2002 | Paydown | | 318,110 | 318,110 | 316,718 | 318,110 | 1,113 | 0 | 0 | 0 | 0 | 0 | 4,839 | | 1PE |
| 01583*-AE-3... | ALGONQUIN GAS 9.130% 07/02/03 TRANSMISSION CO | 07/02/2002 | Redemption 100.0000 | | 1,666,667 | 1,666,667 | 1,666,667 | 1,666,667 | 0 | 0 | 0 | 0 | 0 | 0 | .76,083 | | 1 |
| 02401#-AA-5... | LEGG MASON CAPITAL 8.510% 04/01/13 CORP AM ASSOC OF HOMES AND SERVICE | 09/01/2002 | Redemption 100.0000 | | 71,704 | 71,704 | 71,687 | 71,691 | 0 | 0 | 0 | 0 | 0 | 0 | 1,019 | | 2 |
| 029103-AC-2... | AMERICAN PRESIDENT CO 7.125% | 11/15/03 | First Albany | | 1,810,000 | 2,000,000 | 1,985,440 | 1,997,784 | 431 | 0 | 0 | 0 | (187,784) | (187,784) | .51,260 | | 3 |
| 03215P-AE-9... | AMRESCO RESIDENTIAL 8.050% 02/25/27 SEC CORP 1996-1 A5 | 07/01/2002 | Paydown | | 3,783,621 | 3,783,621 | 3,781,256 | 3,783,621 | 10,635 | 0 | 0 | 0 | 0 | 0 | 25,382 | | 1PE |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter | | | | | | | | | | | | | | | | |
|--|---|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|---|--|--|--|---|--|--|---------------------------------------|
| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) |
| 03215P-AQ-2. | AMRESCO RESIDENTIAL 8.075% 04/25/26 | 09/01/2002 | Paydown | | 3,000,000 | 3,000,000 | 3,001,875 | 3,000,000 | 6,880 | 0 | 0 | 0 | 0 | 60,563 | | 1PE |
| | SEC CORP 1996-3 A7 | | | | | | | | | | | | | | | |
| 03215P-ET-2. | AMRESCO RESIDENTIAL 7.040% 06/25/28 | 09/01/2002 | Paydown | | 445,239 | 445,239 | 410,176 | 445,239 | 18,302 | 0 | 0 | 0 | 0 | 4,907 | | 1PE |
| | SEC CORP 1998-2 M2F | | | | | | | | | | | | | | | |
| 049164-AU-0. | ATLAS AIR INC 1999 7.200% 07/02/20 | 07/02/2002 | Redemption | 100.0000 | | 146,326 | 146,326 | 136,647 | 137,527 | 2 | 0 | 0 | 8,799 | 8,799 | 5,268 | 1 |
| | 1A-1 | | | | | | | | | | | | | | | |
| 055393-AB-8. | BFL FUNDING II 144A 7.890% 08/15/21 | 08/15/2002 | Redemption | 100.0000 | | 109,000 | 109,000 | 109,000 | 109,000 | 0 | 0 | 0 | 0 | 0 | 4,300 | 1Z |
| | ALLEGHANY ENERGY SL 2001A | | | | | | | | | | | | | | | |
| | BEAR STEARNS MTGE SEC 7.400% 07/25/10 | | | | | | | | | | | | | | | |
| 073914-NA-7. | INC 1995-1 | 09/01/2002 | Paydown | | 530,586 | 530,586 | 504,886 | 530,586 | 13,143 | 0 | 0 | 0 | 0 | 0 | 7,508 | 1PE |
| | BELLSOUTH 7.875% 08/01/32 | | | | | | | | | | | | | | | |
| 079867-AB-3. | TELECOMMUNICATIONS DEBENTURES | 08/01/2002 | Call | 104.2900 | | 2,059,728 | 1,975,000 | 2,054,000 | 2,053,708 | (97) | 0 | 0 | 6,019 | 6,019 | 77,766 | 1PE |
| | BOSCOVS DEPARTMENT 7.870% 07/02/09 | | | | | | | | | | | | | | | |
| 08456#-AA-6. | STORE INC SENIOR SECURED NOTES | 07/02/2002 | Redemption | 100.0000 | | 40,528 | 40,528 | 40,528 | 40,528 | 0 | 0 | 0 | 0 | 0 | 1,595 | 2 |
| | BURLINGTON INDUSTRIES 7.250% | | | | | | | | | | | | | | | |
| 121693-AA-3. | C-BASS LLC 144A 6.871% 01/01/29 | 08/23/2002 | Seaport Grp | | 1,103,875 | 4,900,000 | 490,000 | 490,000 | 0 | 0 | 0 | 613,875 | 613,875 | 0 | 0 | 6 |
| | 1999-3 CLASS A | | | | | | | | | | | | | | | |
| 124860-CB-1. | CIT GRP SECURITIZATION 8.400% 08/15/20 | 09/01/2002 | Paydown | | 235,431 | 235,431 | 230,576 | 235,431 | 4,522 | 0 | 0 | 0 | 0 | 0 | 2,323 | 1 |
| | | | | | | | | | | | | | | | | |
| 125585-AD-1. | CORP 1995-1 A3 | 09/15/2002 | Paydown | | 157,592 | 157,592 | 157,444 | 157,592 | .61 | 0 | 0 | 0 | 0 | 0 | 2,266 | 1PE |
| | CS FIRST BOSTON MTG 8.380% 04/25/25 | | | | | | | | | | | | | | | |
| 126342-BL-7. | SEC CORP 1995-M1 A | 09/01/2002 | Paydown | | 25,777 | 25,777 | 26,039 | 25,777 | (46) | 0 | 0 | 0 | 0 | 0 | 361 | 1 |
| | COUNTRYWIDE FUNDING 8.250% 05/25/10 | | | | | | | | | | | | | | | |
| 126691-ED-2. | CORP 1995-F | 09/01/2002 | Paydown | | 284,978 | 284,978 | 285,579 | 284,978 | 0 | 0 | 0 | 0 | 0 | 0 | 3,515 | 1PE |
| | COUNTRYWIDE FUNDING 7.250% 09/25/10 | | | | | | | | | | | | | | | |
| 126691-LD-4. | CORP 1995-R A2 | 09/01/2002 | Paydown | | 377,126 | 377,126 | 378,305 | 377,126 | 1,176 | 0 | 0 | 0 | 0 | 0 | 4,282 | 1PE |
| | COUNTRYWIDE FUNDING 7.500% 09/25/25 | | | | | | | | | | | | | | | |
| 126691-LV-4. | CORP 1995-4 CL A8 | 09/01/2002 | Paydown | | 157,598 | 157,598 | 157,179 | 157,598 | .558 | 0 | 0 | 0 | 0 | 0 | 2,342 | 1PE |
| | COUNTRYWIDE FUNDING 6.625% 03/25/11 | | | | | | | | | | | | | | | |
| 126691-RJ-5. | CORP 1996-B A2 | 09/01/2002 | Paydown | | 1,178,823 | 1,178,823 | 1,130,565 | 1,178,823 | 16,417 | 0 | 0 | 0 | 0 | 0 | 9,366 | 1PE |
| | CAPTEC FINANCIAL GRP 7.699% 10/16/12 | | | | | | | | | | | | | | | |
| 14072#-AA-8. | 1996-A | 09/16/2002 | Redemption | 100.0000 | | 376,210 | 376,210 | 376,210 | 376,210 | 0 | 0 | 0 | 0 | 0 | 6,708 | 1 |
| | CHASE MTG FINANCE CORP 6.250% 11/25/09 | | | | | | | | | | | | | | | |
| 161626-XL-5. | 1993-M | 09/01/2002 | Paydown | | 469,928 | 469,928 | 416,767 | 469,928 | 26,800 | 0 | 0 | 0 | 0 | 0 | 5,096 | 1PE |
| | CHASE MTG FINANCE CORP 6.600% 02/25/09 | | | | | | | | | | | | | | | |
| 161626-YJ-9. | 1993 A-5 | 09/01/2002 | Paydown | | 171,151 | 171,151 | 156,977 | 171,151 | 7,052 | 0 | 0 | 0 | 0 | 0 | 2,303 | 1PE |
| | CITY CAPITAL HOME LOAN 7.040% 05/25/29 | | | | | | | | | | | | | | | |
| 177766-AK-8. | TRUST 1998-4 | 09/01/2002 | Paydown | | 480,817 | 480,817 | 480,742 | 480,817 | 1,465 | 0 | 0 | 0 | 0 | 0 | 5,796 | 1PE |
| | CITYSCAPE HOME EQUITY 8.100% 09/25/26 | | | | | | | | | | | | | | | |
| 178779-AE-4. | LOAN TR 1995-2 A5 | 09/25/2002 | Redemption | 100.0000 | | 396,389 | 396,389 | 396,209 | 396,221 | 0 | 0 | 0 | 0 | 0 | 6,043 | 1 |
| | CITYSCAPE HOME EQUITY 7.420% 02/25/28 | | | | | | | | | | | | | | | |
| 178779-BJ-2. | LOAN TR 1996-4 | 09/01/2002 | Paydown | | 864,550 | 864,550 | 862,893 | 864,550 | 2,574 | 0 | 0 | 0 | 0 | 0 | 10,210 | 1PE |
| | CITYSCAPE HOME EQUITY 7.910% 05/25/28 | | | | | | | | | | | | | | | |
| 178779-BV-5. | LOAN TR 1997-B A6 | 07/01/2002 | Paydown | | 196,590 | 196,590 | 196,529 | 196,590 | .400 | 0 | 0 | 0 | 0 | 0 | 1,296 | 1PE |
| | CITYSCAPE HOME EQUITY 7.230% | | | | | | | | | | | | | | | |
| 178780-AD-4. | 03/25/18 | 09/01/2002 | Paydown | | 354,785 | 354,785 | 355,671 | 354,785 | .78 | 0 | 0 | 0 | 0 | 0 | 4,076 | 1PE |
| | CITYSCAPE HOME EQUITY 7.890% 07/25/18 | | | | | | | | | | | | | | | |
| 178780-AM-4. | 1997-3 A5 | 09/01/2002 | Paydown | | 505,086 | 505,086 | 506,980 | 505,086 | .59 | 0 | 0 | 0 | 0 | 0 | 7,218 | 1PE |
| | CONNECTICUT BK & TR CO 11.000% 09/30/07 | | | | | | | | | | | | | | | |
| 207543-E@-4. | LESSEE WHEELABRATOR MILLBURY | 09/30/2002 | Redemption | 100.0000 | | 201,320 | 201,320 | 201,320 | 201,320 | 0 | 0 | 0 | 0 | 0 | 11,073 | 2 |

E05.3

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) | |
|-----------------------------------|--|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|---|--|---|--|--|---------------------------------------|-----|
| 20854P-AA-7... | CONSOL ENERGY INC 144A 7.875% 03/01/12 | 07/23/2002 | Tax Free Exchange | | 6,943,511 | 7,000,000 | .6,942,180 | .6,943,511 | .212 | .0 | .0 | .0 | .0 | .0 | .0 | 2PE | |
| 21075W-BA-2... | CONTI MTGE HOME EQUITY 8.700% 06/15/25 | 09/01/2002 | Paydown | | 200,829 | 200,829 | .200,013 | .200,829 | .704 | .0 | .0 | .0 | .0 | 3,168 | | 1PE | |
| 21075W-ER-2... | 1995-1 A5 CONTI MTGE HOME EQUITY 7.620% 04/15/28 | 09/01/2002 | Paydown | | 427,038 | .427,038 | .426,972 | .427,038 | .519 | .0 | .0 | .0 | .0 | 6,961 | | 1PE | |
| 219023-AA-6... | CORN PRODUCTS 8.450% 08/15/09 INTERNATIONAL | 09/06/2002 | First Albany | | 1,920,000 | 2,000,000 | .1,896,240 | .1,910,706 | .1,805 | .0 | .0 | .9,294 | .9,294 | .96,706 | | 3 | |
| 22540V-ZZ-8... | CSFB TRUST 2002-5 4B1 7.500% 02/25/32 | 09/01/2002 | Paydown | | .31,565 | .31,565 | .32,113 | .31,565 | -(535) | .0 | .0 | .0 | .0 | .395 | | 1PE | |
| 268917-BF-7... | EQCC HOME EQUITY LOAN 8.150% 08/15/25 | 09/15/2002 | Paydown | | 2,360,605 | 2,360,605 | .2,360,237 | 2,360,605 | .191 | .0 | .0 | .0 | .0 | .45,721 | | 1PE | |
| 29102*-AA-4... | TRUST 1995-2 A5 EMERSON CAPITAL CORP 9.800% 07/01/08 | 08/01/2002 | Redemption 100.0000 | | 260,505 | 260,505 | .260,505 | .260,505 | .0 | .0 | .0 | .0 | .0 | .0 | 12,765 | | 2 |
| 294419-AY-2... | GUARANTOR-MAZDA/SUMITOMO CORP EQUIICON MTC LN TRUST 7.400% 12/18/25 | 07/02/2002 | Paydown | | 5,287,000 | 5,287,000 | .5,277,087 | .5,287,000 | .12,793 | .0 | .0 | .0 | .0 | 32,603 | | 1PE | |
| 29476Y-AN-9... | 1995-2 A5 EQUIVANTAGE HOME EQ 7.700% 09/25/27 | 09/01/2002 | Paydown | | .390,637 | .390,637 | .391,614 | .390,637 | .282 | .0 | .0 | .0 | .0 | 4,851 | | 1PE | |
| 30244@-AA-9... | 1996-3 A3 FDI POSTAL PROPERTIES 7.875% 07/05/09 | 09/05/2002 | Redemption 100.0000 | | .78,648 | .78,648 | .78,649 | .78,649 | .0 | .0 | .0 | (1) | (1) | 1,035 | | 1 | |
| 337928-AJ-4... | FIRSTPLUS HOME LOAN TR 8.000% 11/20/19 | 09/01/2002 | Paydown | | 923,205 | 923,205 | .921,851 | .923,205 | .2,187 | .0 | .0 | .0 | .0 | .12,287 | | 1PE | |
| 36157L-MC-9... | 1993-5F G GE CAP MTG SRVS INC 7.000% 08/25/08 | 07/01/2002 | Paydown | | 1,188,174 | .1,188,174 | .1,110,757 | .1,188,174 | .77,417 | .0 | .0 | .0 | .0 | 6,436 | | 1PE | |
| 36157L-MW-5... | 1993-6 J GE CAPITAL MTG 1999-HE 6.705% 04/25/29 | 09/01/2002 | Paydown | | .82,351 | .82,351 | .80,627 | .82,351 | .737 | .0 | .0 | .0 | .0 | 1,188 | | 1PE | |
| 36157R-D9-3... | M GE CAP MTG SRVS INC 7.540% 09/25/15 | 09/01/2002 | Paydown | | 12,796 | 12,796 | .12,620 | .12,796 | .171 | .0 | .0 | .0 | .0 | .144 | | 1PE | |
| 36157T-PE-5... | 1995-HE1 A5 GE CAP MTG SRVS INC 7.000% 10/25/10 | 09/01/2002 | Paydown | | .656,118 | .656,118 | .656,118 | .656,118 | .0 | .0 | .0 | .0 | .0 | .8,121 | | 1PE | |
| 36157T-PL-9... | 1995-10 A3 GPI PROPERTIES 1995 7.490% 03/01/16 | 08/01/2002 | Paydown | | 1,108,161 | .1,108,161 | .1,080,803 | .1,108,161 | .12,696 | .0 | .0 | .0 | .0 | .12,549 | | 1PE | |
| 36218#-AA-6... | LLC GENERAL AMERICAN TRANS 7.800% 02/11/13 | 09/01/2002 | Redemption 100.0000 | | .88,019 | .88,019 | .88,019 | .88,019 | .0 | .0 | .0 | .0 | .0 | 3,296 | | 2 | |
| 36884D-AA-4... | CORP GENERAL MILLS INC ESOP 8.240% 06/30/07 | 08/11/2002 | Redemption 100.0000 | | .87,247 | .87,247 | .87,247 | .87,247 | .0 | .0 | .0 | .0 | .0 | 3,403 | | 2PE | |
| 370334-B#-0... | GENERAL MOTORS CORP 8.950% 07/02/09 GOLETA NATIONAL BK MTG 7.950% 11/25/24 | 09/30/2002 | Redemption 100.0000 | | .97,004 | .97,004 | .97,004 | .97,004 | .0 | .0 | .0 | .0 | .0 | 1,998 | | 2 | |
| 37045G-AB-9... | LOAN 144A 1998-1 B GOODYEAR TIRE AND 7.857% 08/15/11 | 07/02/2002 | Redemption 100.0000 | | .385,636 | .385,636 | .385,340 | .385,533 | .1 | .0 | .0 | .0 | .103 | .103 | .17,257 | | 2PE |
| 38162R-AB-0... | RUBBER CO GREEN TREE FINANCIAL 8.600% 10/15/19 | 09/01/2002 | Paydown | | 624,273 | .624,273 | .613,056 | .624,273 | .8,228 | .0 | .0 | .0 | .0 | 9,161 | | 1PE | |
| 382550-AH-4... | RUBBER CO GREEN TREE FINANCIAL 8.700% 05/15/25 | 07/01/2002 | Bear Stearns & Co. | | | | | .(119) | .(119) | .0 | .0 | .119 | .119 | (3,274) | | 3 | |
| 393505-DW-9... | GREEN TREE FINANCIAL 8.600% 10/15/19 CORP 1994-6 A6 | 09/15/2002 | Paydown | | 176,735 | .176,735 | .172,317 | .176,735 | .1,823 | .0 | .0 | .0 | .0 | 2,572 | | 1PE | |
| 393505-FG-2... | CORP 1995-1 A6 GREEN TREE FINANCIAL 8.300% 04/15/15 | 09/15/2002 | Paydown | | 313,606 | .313,606 | .312,577 | .313,606 | .355 | .0 | .0 | .0 | .0 | 4,521 | | 1PE | |
| 393505-FX-5... | CORP 1995-2 A6 HAMPSHIRE GROUP LTD 8.000% 01/02/08 | 09/15/2002 | Paydown | | .570,698 | .570,698 | .569,004 | .570,698 | .901 | .0 | .0 | .0 | .0 | 7,876 | | 1 | |
| 408859-A*-7... | SENIOR SECURED NOTE 07/02/2002 | Redemption 100.0000 | | | .312,500 | .312,500 | .312,500 | .312,500 | .0 | .0 | .0 | .0 | .0 | .12,500 | | 2Z | |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) |
|-----------------------------------|---|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|---|--|---|--|--|---------------------------------------|
| 408859-A*-7... | HAMPSHIRE GROUP LTD 8.000% 01/02/08 SENIOR SECURED NOTE | 08/01/2002 | Tax Free Exchange | | 3,437,500 | 3,437,500 | 3,437,500 | 3,437,500 | 0 | 0 | 0 | 0 | 0 | 0 | 137,500 | 22 |
| 414630-C#-8... | HARRIS TRUST 9.960% 08/01/06 LESSEE-ATCHISON TOPEKA SANTA | 08/01/2002 | Redemption 100.0000 | | 199,429 | 199,429 | 199,429 | 199,429 | 0 | 0 | 0 | 0 | 0 | 0 | 9,934 | 2 |
| 421946-A*-5... | HEALTH CARE REALTY TR 7.410% 09/01/02 | 09/01/2002 | Redemption 100.0000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 37,050 | 2 |
| 42776*-AA-2... | HERRICK MEMORIAL HOSP 9.250% 07/15/02 | 07/15/2002 | Redemption 100.0000 | | 27,039 | 27,039 | 27,038 | 27,039 | 3 | 0 | 0 | 0 | 0 | 0 | 625 | 1 |
| 449670-CP-1... | INSURED IMC HOME EQUITY LN TR 7.520% 08/20/28 | 07/15/2002 | Redemption 100.0000 | | | | | | | | | | | | | |
| 45254S-AE-6... | 1997-3 CLASS A-6 IMPAC SECURED ASSETS 7.400% 05/25/25 | 09/01/2002 | Paydown | | 307,962 | 307,962 | 307,874 | 307,962 | 493 | 0 | 0 | 0 | 0 | 0 | 5,251 | 1PE |
| 45254S-AF-3... | OWNER TR 1998-1 IMPAC SECURED ASSETS 7.580% 07/25/25 | 09/01/2002 | Paydown | | 843,186 | 843,186 | 842,655 | 843,186 | 2,719 | 0 | 0 | 0 | 0 | 0 | 10,637 | 1PE |
| 45254S-AF-3... | 1998-1 M1 JP MORGAN H&Q BUILDING 7.100% 09/15/17 | 09/01/2002 | Paydown | | 214,084 | 214,084 | 208,598 | 214,084 | 3,706 | 0 | 0 | 0 | 0 | 0 | 3,299 | 1PE |
| 46626A-AA-2... | SF CA 144A PASS THRU CERTS KCT INTERMODAL 6.884% 08/01/18 | 09/15/2002 | Redemption 100.0000 | | 18,516 | 18,516 | 18,516 | 18,516 | 0 | 0 | 0 | 0 | 0 | 0 | 274 | 1 |
| 482439-AA-4... | TRANSPORTATION GUAR: BURLINGTON NT/UNION PAC | 08/01/2002 | Redemption 100.0000 | | 95,400 | 95,400 | 95,400 | 95,400 | 0 | 0 | 0 | 0 | 0 | 0 | 3,284 | 2PE |
| 49228R-AC-7... | KERN RIVER FUNDING 6.676% 07/31/16 CORP 144A GUAR KERN RIVER GAS TRANS | 09/30/2002 | Redemption 100.0000 | | 53,922 | 53,922 | 53,255 | 53,281 | 12 | 0 | 0 | 0 | 641 | 641 | 600 | 1 |
| 493553-AD-3... | KEYSTONE HOME OWNER 7.610% 07/25/17 TRUST 144A 1997-P3 CLASS M1 | 09/01/2002 | Paydown | | 801,055 | 801,055 | 779,182 | 801,055 | 12,069 | 0 | 0 | 0 | 0 | 0 | 10,749 | 1PE |
| 50760#-AA-9... | LAKE BLUFF ASSOCs 8.020% 01/10/13 PARTNERS 1 SEC NT - PARAGON ELEC CO INC | 07/01/2002 | Redemption 100.0000 | | 51,078 | 51,078 | 51,078 | 51,078 | 0 | 0 | 0 | 0 | 0 | 0 | 1,024 | 2 |
| 52465#-AF-2... | LEGG MASON CAPITAL 7.130% 01/10/21 CORP LESSEE RITE AID | 09/10/2002 | Redemption 100.0000 | | 19,800 | 19,800 | 19,485 | 19,515 | 1 | 0 | 0 | 0 | 285 | 285 | 236 | 5 |
| 52465#-AH-8... | CORP RITE AID | 09/10/2002 | Redemption 100.0000 | | 19,384 | 19,384 | 19,338 | 19,343 | 0 | 0 | 0 | 0 | 42 | 42 | 230 | 5 |
| 52465#-AZ-8... | LEGG MASON MTG CERT 7.560% 06/08/21 2001 CTL3 LESSEE FLUOR CORPORATION | 09/08/2002 | Redemption 100.0000 | | 12,689 | 12,689 | 12,689 | 12,689 | 0 | 0 | 0 | 0 | 0 | 0 | 160 | 1 |
| 52518R-BE-5... | LEHMAN STRUCTURED 6.000% 08/26/24 SECURITIES 2001-GE6 A 144A | 09/01/2002 | Paydown | | 397,617 | 397,617 | 383,700 | 397,617 | 13,858 | 0 | 0 | 0 | 0 | 0 | 4,346 | 1 |
| 53184N-AN-6... | LIFE FINANCIAL HOME 7.960% 04/25/24 LOAN OWNER 1997-3 M2 | 09/01/2002 | Paydown | | 347,590 | 347,590 | 335,153 | 347,590 | 6,862 | 0 | 0 | 0 | 0 | 0 | 4,694 | 1PE |
| | LITIGATION SETTLEMENT 6.950% 01/26/32 | | | | | | | | | | | | | | | |
| 536885-AA-4... | MONETIZE FEE TRUST PASS THRU CERT 144A | 07/25/2002 | Paydown | | 127,811 | 127,811 | 120,569 | 127,811 | 7,064 | 0 | 0 | 0 | 0 | 0 | 2,221 | 1 |
| 552673-AS-4... | MCI WORLDCOM 7.750% 03/23/25 DEBENTURES | 09/05/2002 | Varius | | 2,047,500 | 7,000,000 | 2,170,000 | 2,170,000 | 0 | 0 | 0 | (122,500) | (122,500) | 0 | 0 | 6 |
| 569794-AA-8... | MARION MERREL DOW 9.110% 08/01/05 MARIMID AIRCRAFT 8.420% 01/06/05 | 08/01/2002 | Redemption 100.0000 | | 415,762 | 415,762 | 415,762 | 415,762 | 0 | 0 | 0 | 0 | 0 | 0 | 18,938 | 1PE |
| 57130*-AB-9... | LEASING CORP LESSEE-AMERICAN AIRLINES | 07/06/2002 | Redemption 100.0000 | | 81,437 | 81,437 | 81,437 | 81,437 | 0 | 0 | 0 | 0 | 0 | 0 | 3,428 | 3 |
| 57130*-AD-5... | MARIMID AIRCRAFT 8.420% 01/06/05 LEASING CORP LESSEE-AMERICAN AIRLINES | 07/06/2002 | Redemption 100.0000 | | 81,437 | 81,437 | 81,437 | 81,437 | 0 | 0 | 0 | 0 | 0 | 0 | 3,428 | 1 |
| 58983*-CF-4... | MERIDIAN TRUST CO 9.850% 01/29/10 TRAILER TRAIN 32 A | 07/29/2002 | Redemption 100.0000 | | 2,294 | 2,294 | 2,294 | 2,294 | 0 | 0 | 0 | 0 | 0 | 0 | .113 | 1 |
| 59071@-AA-6... | MESTROW ROCKFORD L.P. 9.370% 01/01/12 | 07/01/2002 | Redemption 100.0000 | | 58,177 | 58,177 | 58,177 | 58,177 | 0 | 0 | 0 | 0 | 0 | 0 | 1,363 | 2 |
| 59549P-AA-6... | LESSEE BARBER COLEMAN/SIEBE 10/01/15 | 07/01/2002 | Redemption 100.0000 | | 35,369 | 35,369 | 35,364 | 35,369 | 4 | 0 | 0 | 0 | 0 | 0 | 737 | 1 |
| 59751E-AH-9... | MID-STATE TRUST IV A 8.330% MIDLAND ENTERPRISES 8.700% 04/09/12 | 08/15/2002 | Paydown Call | 125,8910 | 5,035,640 | 4,000,000 | 4,436,800 | 4,302,792 | (2,613) | 0 | 0 | 0 | 732,848 | 732,848 | 179,967 | 1 |

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|-----------------------------------|---|-----------------------|----------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|---|--|---|--|--|---------------------------------------|
| 59751E-AK-2... | MIDLAND ENTERPRISES 8.200% 04/10/07 MIDLAND FUNDING 11.000% 07/23/02 | 08/15/2002 | Call 116.8510 | | 4,674,040 | 4,000,000 | .4,050,000 | 4,023,001 | -(95) | 0 | 0 | 651,039 | .651,039 | 128,338 | | 2PE |
| 59753#-AB-7... | CORPORATION | 07/23/2002 | Redemption 100.0000 | | 416,127 | .416,127 | .416,127 | .416,127 | 133 | 0 | 0 | 0 | 0 | 0 | 22,887 | 2Z |
| 60036N-AD-3... | MYLLIUM AMERICA INC 9.250% 06/15/08 | 09/04/2002 | JP Morgan & Co. | | 3,105,000 | 3,000,000 | .3,000,000 | 3,000,000 | 0 | 0 | 0 | 105,000 | .105,000 | 64,750 | | 3 |
| 63623@-AA-1... | SENIOR NOTES NATIONAL GOLF 8.680% 12/15/04 | 09/10/2002 | Redemption 100.0000 | | 192,079 | .192,079 | .192,079 | .192,079 | 0 | 0 | 0 | 0 | 0 | 0 | 3,309 | 5 |
| 63623@-AB-9... | OPERATING NATIONAL GOLF 8.730% 06/15/05 | 09/10/2002 | Redemption 100.0000 | | 191,768 | .191,768 | .191,768 | .191,768 | 0 | 0 | 0 | 0 | 0 | 0 | 3,328 | 5 |
| 65163Q-AA-6... | OPERATING SERIES B NEWMONT GOLD CO 8.910% 01/05/09 | 07/05/2002 | Redemption 100.0000 | | .79 | .78 | .78 | .78 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 2 |
| 667294-AB-8... | NORTHWEST AIRLINES 8.070% 01/02/15 CORP 96-1 | 07/02/2002 | Redemption 100.0000 | | 11,698 | 11,698 | .11,698 | .11,698 | 0 | 0 | 0 | 0 | 0 | 0 | 472 | 3 |
| 66846@-AA-5... | SENIOR NOTES OCWEN RESIDENTIAL MBS 6.865% 06/30/39 | 09/30/2002 | Redemption 100.0000 | | 27,333 | 27,333 | .27,333 | .27,333 | 0 | 0 | 0 | 0 | 0 | 0 | 525 | 2 |
| 675748-CE-5... | CO. 144A 1999-R2 CLASS B1 OCWEN RESIDENTIAL MBS 6.865% 06/25/39 | 09/01/2002 | Paydown | | 43,623 | 43,623 | .39,797 | .43,623 | 3,725 | 0 | 0 | 0 | 0 | 0 | 535 | 1PE |
| 675748-CF-2... | CO. 1999-R2 B2 144A OMEGA LEASING LLC 8.800% 05/12/10 | 09/01/2002 | Paydown | | 33,937 | 33,937 | .32,834 | .33,937 | 1,089 | 0 | 0 | 0 | 0 | 0 | 416 | 1PE |
| 68210*-AA-1... | GUARANTOR ROLLS ROYCE | 09/12/2002 | Redemption 100.0000 | | 45,108 | 45,108 | .45,108 | .45,108 | 0 | 0 | 0 | 0 | 0 | 0 | 663 | 2 |
| 68240M-AB-5... | SECURED LIEN HOME 7.460% 02/15/29 OWNER TRUST 144A 1998-1A M1 | 09/01/2002 | Paydown | | 691,140 | 691,140 | .668,462 | .691,140 | 10,255 | 0 | 0 | 0 | 0 | 0 | 8,478 | 1PE |
| 684181-AA-8... | ORANGE COGEN FUNDING 8.175% 03/15/22 CORP 144A | 09/15/2002 | Redemption 100.0000 | | 13,125 | 13,125 | .13,125 | .13,125 | 0 | 0 | 0 | 0 | 0 | 0 | 268 | 2PE |
| 69360Q-AE-1... | PSB LENDING HO TRUST 7.780% 08/20/22 1997-1 144A | 09/01/2002 | Redemption 100.0000 | | 632,815 | 632,815 | .632,521 | .632,521 | 0 | 0 | 0 | 294 | .294 | 8,802 | | 1PE |
| 69360Q-AK-7... | PSB LENDING HO TRUST 7.630% 11/23/23 1997-2 CLASS A-5 144A | 09/01/2002 | Redemption 100.0000 | | 495,332 | 495,332 | .494,964 | .494,964 | 0 | 0 | 0 | 368 | .368 | 5,873 | | 1PE |
| 69360Q-AT-8... | PSB LENDING HO TRUST 7.430% 02/20/24 1997-3 M1 | 09/01/2002 | Paydown | | 604,763 | 604,763 | .589,077 | .604,763 | 7,247 | 0 | 0 | 0 | 0 | 0 | 7,599 | 1PE |
| 69360Q-BC-4... | PSB LENDING HO TRUST 8.070% 05/20/24 144A 1997-4 M2 | 09/01/2002 | Paydown | | 474,826 | 474,826 | .458,170 | .474,826 | 7,716 | 0 | 0 | 0 | 0 | 0 | 6,530 | 1PE |
| 698465-AX-9... | PANHANDLE EAST PL 7.950% 03/15/23 DEBENTURES | 09/18/2002 | First Albany | 5,460,000 | 7,000,000 | .7,078,680 | .7,075,053 | -(1,050) | 0 | 0 | 0 | (1,615,053) | (1,615,053) | 290,617 | | 3 |
| 699216-AH-0... | PARAMOUNT 8.250% 08/01/22 COMMUNICATIONS VIACOM INC | 08/01/2002 | Call 103,4670 | | 8,277,360 | 8,000,000 | .8,290,000 | .8,277,600 | (2,388) | 0 | 0 | (240) | (240) | 330,000 | | 2PE |
| 708160-BB-1... | PENNEY JC CO 8.250% 08/15/22 CREDIT SUISSE FIRST BOSTON | 09/18/2002 | Credit Suisse First Boston | 4,100,000 | 5,000,000 | .4,917,400 | .4,944,761 | .997 | 0 | 0 | 0 | (844,761) | (844,761) | 249,792 | | 3 |
| 74434T-W5-2... | PRUDENTIAL HOME MTG 7.400% 01/25/24 SEC 1993-54 A13 | 09/01/2002 | Paydown | | 609,637 | .609,637 | .600,016 | .609,637 | .9,316 | 0 | 0 | 0 | 0 | 0 | 8,436 | 1PE |
| 74434U-XX-7... | PRUDENTIAL HOME MTG 6.750% 03/25/11 SEC 1996-3 A4 | 09/01/2002 | Paydown | | 1,251,835 | 1,251,835 | .1,213,497 | .1,251,835 | 18,223 | 0 | 0 | 0 | 0 | 0 | 11,967 | 1PE |
| 74954#-AB-3... | RFC HOLDING LESSEE 8.060% 05/01/10 CHASE MANHATTAN | 09/01/2002 | Redemption 100.0000 | | 71,937 | 71,937 | .71,941 | .71,939 | 0 | 0 | 0 | (3) | (3) | 969 | | 1Z |
| 74974@-AC-9... | RSR CORP 9.000% 12/15/06 09/15/2002 | Redemption 100.0000 | | 133,333 | 133,333 | .133,333 | .133,333 | 0 | 0 | 0 | 0 | 0 | 0 | 3,000 | 5 | |
| 75939@-AA-4... | FDI POSTAL PROP II 7.250% 03/29/14 REMODELERS HOME IMPRMT 7.160% 09/20/12 | 09/01/2002 | Redemption 100.0000 | 44,475 | 44,475 | .44,919 | .44,718 | -(2) | 0 | 0 | 0 | (243) | (243) | 539 | | 1Z |
| 759612-AZ-7... | 1996-1 A5 144A DEAL RESIDENTIAL FDG MTG 7.000% 05/25/08 | 09/01/2002 | Paydown | | 592,913 | .592,913 | .592,913 | .592,913 | 0 | 0 | 0 | 0 | 0 | 0 | 7,237 | 1PE |
| 760944-KK-3... | SEC I 1993-S17 A9 RESIDENTIAL FDG MTG 7.000% 10/25/10 | 09/01/2002 | Paydown | | 742,484 | .742,484 | .744,689 | .742,484 | 1,529 | 0 | 0 | 0 | 0 | 0 | 8,765 | 1PE |
| 760947-MP-3... | SEC I 1995-S15 A4 RESIDENTIAL FDG MTG 6.750% 03/25/11 | 09/01/2002 | Paydown | | 443,357 | .443,357 | .440,032 | .443,357 | 2,652 | 0 | 0 | 0 | 0 | 0 | 6,174 | 1PE |
| 760947-UC-3... | SEC I 1996-S8 A3 RIMCO - RESOURCEFUND 10.000% 04/22/06 | 09/01/2002 | Paydown | | 186,640 | .186,640 | .178,941 | .186,640 | .4,194 | 0 | 0 | 0 | 0 | 0 | 3,150 | 1PE |
| 76121*-AA-2... | LP 1 MULTIPLE FDGS - W BA EQUITY | 08/12/2002 | Redemption 100.0000 | | 442 | 442 | 155 | 155 | 155 | 0 | 0 | 287 | .287 | .77,344 | | 6 |

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SCHEDULE D - PART 4

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

| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) | |
|--|--|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|---|--|---|--|--|---------------------------------------|-----|
| 78351#-AA-5... | RYAN ST PAUL LP 8.140% 04/01/07 | 09/01/2002 | Redemption 100.0000 | | 201,577 | .201,577 | .201,577 | .201,577 | .0 | .0 | .0 | .0 | .0 | 2,743 | | 2 | |
| 783766-RC-4... | RYLAND MTG SEC CORP 6.000% 08/25/25 | 09/01/2002 | Paydown | | 156,110 | .156,110 | .143,158 | .156,110 | .7,847 | .0 | .0 | .0 | .0 | 0 | 1,992 | | 1PE |
| 1994-7A A1... | SAXON ASSET SECURITIES 7.120% 12/01/27 | 09/01/2002 | Paydown | | .35,318 | .35,318 | .35,243 | .35,318 | .123 | .0 | .0 | .0 | .0 | 0 | 629 | | 1PE |
| 805564-AE-1... | TRUST 1998-1 AF5 | 09/01/2002 | Paydown | | | | | | | | | | | | | | |
| SEVENTH ARCYLE 11.000% 01/01/05 | PROPERTIES LESSEE-OHIO POWER COMP | | | | | | | | | | | | | | | | |
| 81811*-AA-7... | (AEP) | 07/01/2002 | Redemption 100.0000 | | 17,970 | .17,970 | .17,967 | .17,970 | .0 | .0 | .0 | .1 | .1 | 494 | | 2 | |
| SOCIETY NATIONAL BANK 7.340% 01/29/12 | | | | | | | | | | | | | | | | | |
| 83367#-AB-5... | OHIO LESSEE-COMMONWEALTH EDISON | 07/29/2002 | Redemption 100.0000 | | 4,047 | .4,047 | .4,047 | .4,047 | .0 | .0 | .0 | .0 | .0 | 0 | 149 | | 2 |
| SOUTHERN PACIFIC SEC 7.490% 01/25/29 | | | | | | | | | | | | | | | | | |
| 843590-CZ-1... | ASSET CORP 1998-H1 M1 | 09/01/2002 | Paydown | | 354,513 | .354,513 | .345,983 | .354,513 | .3,275 | .0 | .0 | .0 | .0 | 0 | 4,739 | | 1PE |
| 844741-AG-3... | SOUTHWEST AIR 93-B 6.260% 09/24/12 | 09/24/2002 | Redemption 100.0000 | | 29,586 | .29,586 | .28,453 | .28,563 | .38 | .0 | .0 | 1,022 | .1,022 | 926 | | | 1PE |
| 852060-AQ-5... | SPRINT CAPITAL CORP 8.750% 03/15/32 | 07/10/2002 | Tax Free Exchange | | 14,712,063 | .15,000,000 | .14,710,650 | .14,712,063 | .131 | .0 | .0 | .0 | .0 | 0 | 0 | | 2PE |
| 144A | STRUCTURED ASSET SEC'S 7.175% 03/25/31 | | | | | | | | | | | | | | | | |
| 863572-5B-5... | 2001-2 B2 | 09/01/2002 | Paydown | | 13,021 | .13,021 | .13,029 | .13,021 | .(7) | .0 | .0 | .0 | .0 | 0 | 156 | | 1PE |
| STRUCTURED ASSET SEC'S 8.250% 02/25/30 | | | | | | | | | | | | | | | | | |
| 863572-J9-5... | 2000-1 B2 | 09/01/2002 | Paydown | | 20,038 | .20,038 | .21,040 | .20,038 | .(988) | .0 | .0 | .0 | .0 | 0 | 276 | | 1PE |
| STRUCTURED ASSET SEC 7.222% 11/25/31 | | | | | | | | | | | | | | | | | |
| 86358R-MR-5... | CORP 2001-13 B1 | 09/01/2002 | Paydown | | 28,102 | .28,102 | .28,624 | .28,102 | .(497) | .0 | .0 | .0 | .0 | 0 | 339 | | 1PE |
| STRUCTURED ASSET SEC 7.222% 11/25/31 | | | | | | | | | | | | | | | | | |
| 86358R-MS-3... | CORP 2001-13 B2 | 09/01/2002 | Paydown | | 14,343 | .14,343 | .14,189 | .14,343 | .153 | .0 | .0 | .0 | .0 | 0 | .173 | | 1PE |
| STRUCTURED ASSET SEC 6.686% 12/25/31 | | | | | | | | | | | | | | | | | |
| 86358R-QE-0... | CORP 2001-17 B2 | 09/01/2002 | Paydown | | 14,651 | .14,651 | .14,330 | .14,651 | .318 | .0 | .0 | .0 | .0 | 0 | .164 | | 1PE |
| TMS HOME EQUITY LOAN 7.050% 04/15/08 | | | | | | | | | | | | | | | | | |
| 872586-AJ-1... | TR 1993-A1 A2 | 09/01/2002 | Paydown | | .55,328 | .55,328 | .49,553 | .55,328 | .1,360 | .0 | .0 | .0 | .0 | 0 | 642 | | 1PE |
| TMS HOME EQUITY LOAN 7.500% 01/15/26 | | | | | | | | | | | | | | | | | |
| 87258V-BD-8... | TR 1995-B A6 | 09/01/2002 | Paydown | | 314,219 | .314,219 | .314,120 | .314,219 | .621 | .0 | .0 | .0 | .0 | 0 | 4,075 | | 1 |
| TEXACO CAP INC 8.375% 07/15/22 | | | | | 5,183,600 | .5,000,000 | .5,220,000 | .5,183,600 | .(1,226) | .0 | .0 | .0 | .0 | 0 | 209,375 | | 1PE |
| TRIMONT LEASING SER B 7.450% | | | | | | | | | | | | | | | | | |
| 89626*-AD-9... | 09/30/2002 | Redemption 100.0000 | | | 1,000,000 | .1,000,000 | .1,000,000 | .1,000,000 | .0 | .0 | .0 | .0 | .0 | 0 | .37,250 | | .2 |
| TRITON AVIATION 8.740% 06/15/25 | | | | | | | | | | | | | | | | | |
| 89675Y-AL-6... | FINANCE 144A SERIES 1A CLASS B2 | 09/15/2002 | Redemption 100.0000 | | 106,138 | .106,138 | .106,138 | .106,138 | .0 | .0 | .0 | .0 | .0 | 0 | 1,127 | | 2PE |
| UCFC HOME EQUITY LOAN 7.125% 08/15/21 | | | | | | | | | | | | | | | | | |
| 90263B-DA-3... | 1996-A1 A7 | 09/01/2002 | Paydown | | .553,348 | .553,348 | .553,348 | .553,348 | .0 | .0 | .0 | .0 | .0 | 0 | .6,078 | | 1PE |
| US AIRWAYS INC SERIES 8.360% 07/20/20 | | | | | | | | | | | | | | | | | |
| 90332U-AE-3... | 1999-1 PASS THROUGH CERTIFICATES | 07/20/2002 | Redemption 100.0000 | | .175,055 | .175,055 | .172,876 | .173,089 | .15 | .0 | .0 | .0 | .0 | 1,966 | .1,966 | .7,317 | 2 |
| US TRUST OF CALIFORNIA 8.520% 07/02/07 | | | | | | | | | | | | | | | | | |
| 90337#-AG-6... | (GEC) LESSEE-SOUTHERN PACIFIC TRAN | 07/02/2002 | Redemption 100.0000 | | .33,612 | .33,612 | .33,612 | .33,612 | .0 | .0 | .0 | .0 | .0 | 0 | 730 | | 2 |
| US ONCOLOGY INC SENIOR 8.420% 11/24/06 | | | | | | | | | | | | | | | | | |
| 90338W-AA-1... | SECURED NOTES | 07/01/2002 | Call 0.0000 | | -(586,540) | | | | .0 | .0 | .0 | -(586,540) | -(586,540) | .586,540 | .586,540 | | 4 |
| UNION ACCEPTANCE CORP 8.530% | | | | | | | | | | | | | | | | | |
| 904832-A*-3... | 08/01/02 | Maturity | | | 400,000 | .400,000 | .402,639 | .400,000 | -(88) | .0 | .0 | .0 | .0 | 0 | .17,060 | | 4 |
| US WEST (QUEST 6.875% 09/15/33 | | | | | | | | | | | | | | | | | |
| 912920-AC-9... | CORPORATION) DEBTENTURES | 09/24/2002 | Salomon Smith Barney | | 1,380,000 | 2,000,000 | .1,695,240 | .1,697,428 | .515 | .0 | .0 | (317,428) | (317,428) | .73,333 | | | 4 |
| UNIVERSAL CREDIT TRUST 9.360% 11/10/14 | | | | | | | | | | | | | | | | | |
| 913458-A*-6... | 1999-B CLASS A ROYALTY LOAN CERT | 09/10/2002 | Redemption 100.0000 | | .86,444 | .86,444 | .86,444 | .86,444 | .0 | .0 | .0 | .0 | .0 | 0 | 1,378 | | .2 |
| VANDERBILT MORTGAGE 8.250% 09/07/19 | | | | | | | | | | | | | | | | | |
| 921796-AJ-7... | 1995-A A4 | 09/01/2002 | Paydown | | 122,183 | .122,183 | .122,011 | .122,183 | .203 | .0 | .0 | .0 | .0 | 0 | 1,702 | | 1PE |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

| 1 CUSIP Identifi- cation | 2 Description | 3 Disposal Date | 4 Name of Purchaser | 5 Number of Shares of Stock | 6 Consideration | 7 Par Value | 8 Actual Cost | 9 Book/Adjusted Carrying Value at Disposal Date | 10 Increase (Decrease) by Adjustment | 11 Increase (Decrease) by Foreign Exchange Adjustment | 12 Foreign Exchange Gain (Loss) on Disposal | 13 Realized Gain (Loss) on Disposal | 14 Total Gain (Loss) on Disposal | 15 Interest on Bonds Received During Year | 16 Dividends on Stocks Received During Year | 17 NAIC Designa- tion (a) |
|--|---|-----------------------|----------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|--|---|--|---|--|--|---------------------------------------|
| 92925T-AA-3... | WCG NOTE TRUST 144A 8.250% 03/15/04 SENIOR SECURED NOTES | 07/09/2002 | Tax Free Exchange | 14,988,304 | 15,000,000 | 14,980,290 | 14,988,304 | 140 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 |
| WILLARD CO | 8.250% 12/30/04 | | | | | | | | | | | | | | | |
| 969151-A*-0... | LESSEE-PACIFIC POWER & LIGHT | 09/30/2002 | Redemption | 100,0000 | 6,100 | 6,100 | 6,100 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 126 | 12 |
| WILLIAM WEINBERG & 8.500% 03/30/04 | | | | | | | | | | | | | | | | |
| 96931*-AA-0... | COMPANY LESSEE-Occidental Chem-Hook | 09/30/2002 | Redemption | 100,0000 | 29,403 | 29,403 | 29,403 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 625 | 2 |
| WILMINGTON TRUST CO | 8.310% 11/28/08 | | | | | | | | | | | | | | | |
| 97180*-SJ-8... | LESSEE-AERFI LEASING USA II | 08/28/2002 | Paydown | | 54,211 | 54,211 | 54,211 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,126 | 1 |
| WILMINGTON TRUST CO | 8.630% 07/01/07 | | | | | | | | | | | | | | | |
| 97180*-TD-0... | LESSEE-AUTO ALLIANCE/SUMITOMO | 07/01/2002 | Redemption | 100,0000 | 41,861 | 41,861 | 41,861 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,806 | 1 |
| WILMINGTON TRUST CO | 8.630% 07/01/07 | | | | | | | | | | | | | | | |
| 97180*-TE-8... | LESSEE-AUTO ALLIANCE/SUMITOMO | 07/01/2002 | Redemption | 100,0000 | 127,558 | 127,558 | 127,558 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 5,504 | 1 |
| WILMINGTON TRUST CO | 7.190% 07/02/14 | | | | | | | | | | | | | | | |
| 97180*-YL-6... | LESSEE-A I LEASING/GUAR AIRBUS | 07/02/2002 | Redemption | 100,0000 | 182,820 | 182,820 | 182,820 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,572 | 2 |
| WILMINGTON TRUST CO | 7.740% 01/14/14 | | | | | | | | | | | | | | | |
| 97180*-YY-8... | LESSEE-SOLVAY POLYMERS | 07/14/2002 | Redemption | 100,0000 | 3,195 | 3,195 | 3,195 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 123 | 1 |
| WILMINGTON TRUST | 10.500% 07/01/08 | | | | | | | | | | | | | | | |
| 971804-*#J-8... | GUARANTOR-AUTOALLIANCE | 07/01/2002 | Redemption | 100,0000 | 46,605 | 46,605 | 46,605 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,447 | 1 |
| WILSHIRE MORTGAGE LN | 7.510% 12/25/20 | | | | | | | | | | | | | | | |
| 971885-AD-0... | TRUST 1996 Ser 2 A-4 | 09/11/2002 | Paydown | | 285,716 | 285,716 | 280,493 | 285,716 | 3,736 | 0 | 0 | 0 | 0 | 0 | 3,232 | 1PE |
| Total United States | | | | | 150,196,746 | 161,196,698 | 151,357,509 | 151,739,114 | 355,371 | 0 | 0 | 0 | (1,542,370) | (1,542,370) | 3,390,807 | XXX |
| Canada | | | | | | | | | | | | | | | | XXX |
| 448101-AA-3... | HUSKY TERRA NOVA 8.450% 02/01/12 FINANCE LTD 144A SENIOR SECURED NOTES | 08/01/2002 | Redemption | 100,0000 | 217,000 | 217,000 | 217,000 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9,168 | 2PE |
| 66977T-AC-0... | NOVA CHEMICALS LTD 7.875% 09/15/25 QUIN CORP (ABITIBI) 9.125% 05/15/05 | 09/25/2002 | Credit Suisse First Boston | | 7,700,000 | 10,000,000 | 8,629,500 | 8,654,164 | 4,142 | 0 | 0 | (954,164) | (954,164) | (954,164) | 423,281 | 3 |
| 74726H-AA-8... | SENIOR NOTES | 09/06/2002 | Call | 101,5000 | 6,242,250 | 6,150,000 | 6,273,000 | 6,204,706 | (14,035) | 0 | 0 | 37,544 | 37,544 | 173,033 | 173,033 | 2PE |
| Total Canada | | | | | 14,159,250 | 16,367,000 | 15,119,500 | 15,075,870 | (9,893) | 0 | 0 | (916,620) | (916,620) | 605,482 | 605,482 | XXX |
| Other Country | | | | | | | | | | | | | | | | |
| 022202-AA-3... | ALUMINA ENTERPRISES 10.480% 07/01/10 LTD GUARANTOR BATCO & GOVT JAMAICA CORP ANDINA DE FOMENTO 6.875% 03/15/12 | 07/02/2002 | Redemption | 100,0000 | 92,096 | 92,096 | 92,096 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2,440 | 2 |
| 219868-AM-8... | 144A SUPRANATIONAL BANK LEISER SA DE CV 144A 8.940% 12/31/06 | 07/22/2002 | Tax Free Exchange | | 14,838,126 | 15,000,000 | 14,834,400 | 14,838,126 | 636 | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| 525392-AA-4... | 1999-1 SECURED EXPORT NOTE MOBIL NIGERIA SEC 8.625% 02/02/06 | 09/30/2002 | Redemption | 100,0000 | 320,167 | 320,167 | 320,167 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7,156 | 2 |
| 55337*-AA-6... | EXPORT NOTE PDVSA FINANCE LTD 8.750% 02/15/04 | 08/02/2002 | Redemption | 100,0000 | 416,667 | 416,667 | 402,604 | 412,214 | 268 | 0 | 0 | 4,453 | 4,453 | 17,969 | 17,969 | 2 |
| 693300-AM-7... | 1999-F PEMEX FINANCE LTD 8.450% 02/15/07 | 08/15/2002 | Redemption | 100,0000 | 372,000 | 372,000 | 371,102 | 371,635 | 79 | 0 | 0 | 365 | 365 | 8,138 | 8,138 | 2 |
| 706448-AP-2... | SENIOR NOTES PILKINGTON HOLDINGS 8.890% 08/06/04 | 08/15/2002 | Redemption | 100,0000 | 124,999 | 124,999 | 124,815 | 124,897 | 12 | 0 | 0 | 103 | 103 | 2,641 | 2,641 | 2PE |
| 72146#-AE-0... | INC NORTH QUEENSLAND 8.700% 01/01/05 | 08/06/2002 | Redemption | 100,0000 | 800,000 | 800,000 | 800,000 | 800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 35,560 | 2 |
| 06885#-AA-3... | SILVER PTY STRUCTURED EXPORT NOTE STOLT NIELSEN 8.980% 08/31/06 | 07/01/2002 | Redemption | 100,0000 | 736,294 | 736,294 | 729,101 | 732,647 | 0 | 0 | 0 | 3,647 | 3,647 | 16,014 | 16,014 | 2 |
| V8615#-AA-0... | TRANSPORT GROUP GUAR STOLT-NELSON SA | 08/31/2002 | Redemption | 100,0000 | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 0 | 44,900 | 3 |
| Y0627#-AA-0... | BANK INTERNASIONAL 7.600% 07/31/07 INDONESIA | 07/31/2002 | Redemption | 100,0000 | 102,385 | 102,385 | 66,665 | 84,819 | 509 | 0 | 0 | 17,566 | 17,566 | 0 | 0 | 4 |
| Total Other Country | | | | | 19,802,734 | 19,964,608 | 19,740,950 | 19,776,601 | 1,504 | 0 | 0 | 26,134 | 26,134 | 134,818 | 134,818 | XXX |
| 459996 - Bonds - Industrial and Misc - United States | | | | | 150,196,746 | 161,196,698 | 151,357,509 | 151,739,114 | 355,371 | 0 | 0 | (1,542,370) | (1,542,370) | 3,390,807 | 3,390,807 | XXX |
| 459997 - Bonds - Industrial and Misc - Canada | | | | | 14,159,250 | 16,367,000 | 15,119,500 | 15,075,870 | (9,893) | 0 | 0 | (916,620) | (916,620) | 605,482 | 605,482 | XXX |
| 459998 - Bonds - Industrial and Misc - Other Countries | | | | | 19,802,734 | 19,964,608 | 19,740,950 | 19,776,601 | 1,504 | 0 | 0 | 26,134 | 26,134 | 134,818 | 134,818 | XXX |
| 459999 - Bonds - Industrial and Miscellaneous | | | | | 184,158,730 | 197,528,306 | 186,217,959 | 186,591,585 | 346,982 | 0 | 0 | (2,432,856) | (2,432,856) | 4,131,107 | 4,131,107 | XXX |

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues 0

E05.G0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Rate of Interest | 3 Amount of Interest Received During Current Quarter | 4 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 8 * |
|---|-----------------------------|--|--|---|-------------------|------------------|--------|
| | | | | 5 First Month | 6 Second Month | 7 Third Month | |
| INVESTORS FIDUCIARY TRUST.....KANSAS CITY, MISSOURI..... | 0.000 | .0 | 0 | 21,850 | 673,042 | 47,993 | |
| NORTHERN TRUST.....CHICAGO, ILLINOIS..... | 0.000 | 0 | 0 | 158,915 | 469,888 | 183,791 | |
| US BANK.....CINCINNATI, OHIO..... | 0.000 | 0 | 0 | 156,914,850 | 150,142,954 | (10,171,676) | |
| GE CAPITAL CORP Discount Note 1.680% Due 10/01/2002..... | 1.680 | 0 | 0 | 0 | 0 | 11,000,000 | |
| UBS FINANCE Discount Note 1.750% Due 10/01/2002..... | 1.750 | 0 | 0 | 0 | 0 | 10,000,000 | |
| US BANCORP Discount Notes 1.730% Due 10/01/2002..... | 1.730 | 0 | 0 | 5,000,000 | 5,999,457 | 20,000,000 | |
| US TREASURY NOTES PART 1.250% Due 10/01/2002..... | 1.250 | 23,156 | 2,326 | 0 | 0 | 67,000,000 | |
| COMMERCIAL PAPER..... | 1.650 | 89,178 | 0 | 0 | 0 | 0 | |
| 019998 Deposits in2 depositories which do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories | XXX | 0 | 0 | (2,519) | (2,519) | (2,519) | XXX |
| 0199999 Totals - Open Depositories | XXX | 112,334 | 2,326 | 162,093,096 | 157,282,822 | 98,057,589 | XXX |
| 0399999 Total Cash on Deposit | XXX | 112,334 | 2,326 | 162,093,096 | 157,282,822 | 98,057,589 | XXX |
| 0499999 Cash in Company's Office | XXX | XXX | XXX | 5,000 | 5,000 | 5,000 | XXX |
| 0599999 Total Cash | XXX | 112,334 | 2,326 | 162,098,096 | 157,287,822 | 98,062,589 | XXX |