



ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2002
OF THE CONDITION AND AFFAIRS OF

The Ohio National Life Insurance Company

NAIC Group Code 0704 0704 NAIC Company Code 67172 Employer's ID Number 31-0397080
(Current Period) (Prior Period)

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

Country of Domicile United States of America

Incorporated 09/09/1909 Commenced Business 10/10/1910

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

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

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

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

Internet Website Address _____

Statement Contact Paul George Boehm, Jr. 513-794-6100-6396
(Name) (Area Code) (Telephone Number) (Extension)
paul_boehm@ohionational.com 513-794-4516
(E-mail Address) (FAX Number)

Policyowner Relations Contact One Financial Way
(Street and Number) 513-794-6100-6377
(Area Code) (Telephone Number) (Extension)
Cincinnati, OH 45242
(City or Town, State and Zip Code)

OFFICERS

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

VICE PRESIDENTS

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

DIRECTORS OR TRUSTEES

<u>Jack Elliott Brown</u>	<u>William Robert Burleigh</u>	<u>George Edward Castrucci</u>
<u>Raymond Robert Clark</u>	<u>Ronald John Dolan</u>	<u>Victoria Buyniski Gluckman</u>
<u>John Weber Hayden</u>	<u>David Boyers O'Maley</u>	<u>James Francis Orr</u>
<u>John Jacob Palmer</u>	<u>David Gates Smith</u>	

State of Ohio } ss
County of Hamilton

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

David Boyers O'Maley
President

Ronald Louis Benedict
Secretary

Arthur James Roberts
Treasurer

Subscribed and sworn to before me this
12th day of February, 2003

- 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 _____

Shawna G. Stroup
August 27, 2007

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	Location		4 Date Acquired	5 Date of Last Appraisal	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Fair Value Less Encumbrances	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Amounts Received During Year	13 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	14 Gross Income Earned Less Interest Incurred on Encumbrances	15 Taxes, Repairs and Expenses Incurred
	2 City	3 State												
RE 1160 Office.....	Springfield	OH	07/01/1956	12/28/2000	46,500	0	46,500	46,500	0	0	0	0	2,500	0
RE 1161 Filling & Service Station.....	Santa Fe	CA	08/19/1956	12/28/2000	1	0	1	1	0	0	0	0	1,910	0
RE 1180 Office Warehouse (Chevrolet Division).....	Sharonville	OH	02/25/1958	12/28/2000	355,365	0	355,365	355,365	0	0	0	0	19,740	8,234
RE 1210 Office.....	Springfield	OH	03/02/1965	12/28/2000	250,000	0	250,000	250,000	0	0	0	0	15,000	0
0499999 - Properties held for the production of income					651,866	0	651,866	651,866	0	0	0	0	39,150	8,234
RE 1281 Office.....	Omaha	NE	11/16/1989	12/28/2000	931,441	0	520,235	520,235	(22,261)	0	0	6,090	171,476	134,511
RE 1283 Office.....	Independence	MO	12/31/1989	12/28/2000	2,252,326	0	1,360,867	1,360,867	(43,389)	0	0	1,944	263,087	154,788
RE 1296 Office.....	Mustang	OK	12/27/1990	12/28/2000	277,167	0	251,761	251,761	(5,440)	0	0	0	41,810	13,488
RE 1329 Office Warehouse.....	Greenwood	IN	10/07/1994	12/28/2000	2,044,615	0	1,534,411	1,534,411	(43,729)	0	0	1,978	327,032	237,566
RE 1341 Office.....	Indianapolis	IN	12/26/2000	12/28/2000	614,157	0	591,931	591,931	(13,601)	0	0	0	153,599	64,593
RE 1344 Office.....	Decatur	GA	10/02/2001	06/30/2001	2,505,069	0	2,439,423	2,439,423	(54,614)	0	0	74,413	0	86,170
RE 1345 Residence.....	Lynchburg	VA	09/11/2002	06/26/2002	347,500	0	347,500	347,500	0	0	0	0	0	3,737
RE 1346 Residence.....	Marietta	GA	12/02/2002	10/31/2002	470,000	0	470,000	470,000	0	0	0	0	0	2,381
RE 1347 Retail.....	Columbus	OH	12/30/2002	12/15/2002	3,632,347	0	3,632,347	3,632,347	0	0	0	0	0	106,828
0599999 - Properties held for sale					13,074,622	0	11,148,475	11,148,475	(183,034)	0	0	84,425	957,004	804,062
9999999 Totals					13,726,488	0	11,800,341	11,800,341	(183,034)	0	0	84,425	996,154	812,296

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) By Adjustment	8 Increase (Decrease) By Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/ Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs and Expenses Incurred
	2 City	3 State													
RE 1148 Office.....	Cleveland.....	OH.....	.12/20/2002.....	MRN Limited Partnership.....	140,000	0	0	0	140,000	99,767	0	(40,233)	(40,233)	6,000	0
RE 1339 Residence.....	Avon.....	OH.....	.05/09/2002.....	Michael J. Cavanaugh.....	300,980	0	0	0	300,980	246,187	0	(54,793)	(54,793)	0	9,385
0199999 - Property Sold					440,980	0	0	0	440,980	345,954	0	(95,026)	(95,026)	6,000	9,385
9999999 Totals					440,980	0	0	0	440,980	345,954	0	(95,026)	(95,026)	6,000	9,385

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 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
	City	State								
0023912	VARIOUS	CT		03/14/1986	11.500	9,414	0	0	9,735,000	12/31/2001
0023946	VARIOUS	NJ		08/08/1986	9.875	39,180	0	0	10,560,000	12/31/2001
0399999 - Mortgages in good standing - Residential Mortgages - All Other										XXX
0023429	CINCINNATI	OH		06/30/1971	8.500	41,265	0	0	85,000	12/31/2001
0499999 - Mortgages in good standing - Commercial Mortgages - Insured or Guaranteed										XXX
0023762	CHARLESTOWN	IN		12/24/1980	10.375	279,372	0	0	1,070,000	12/31/2001
0023839	TACOMA	WA		07/01/1994	9.000	1,475,706	0	0	2,525,000	12/31/2000
0023842	JASPER	AL		08/03/1984	9.000	298,241	0	0	2,170,000	12/31/2001
0023854	GREENVILLE	OH		07/01/1994	9.250	761,556	0	0	2,570,000	12/31/2001
0023863	HOUSTON	TX		04/06/1994	8.250	1,788,540	0	0	2,690,000	12/31/2001
0023994	TACOMA	WA		07/01/1994	9.000	1,470,571	0	0	2,650,000	12/31/2000
0024034	SANTA MONICA	CA		04/30/1987	8.875	160,552	0	0	1,030,000	12/31/2000
0024036	MINNEAPOLIS	MN		04/30/1987	10.250	377,506	0	0	2,090,000	12/31/2001
0024088	AURORA	CO		12/19/1994	9.500	849,461	0	0	1,795,000	12/31/2001
0024137	SANTA FE SPRGS	CA		02/04/1988	8.250	174,264	0	0	2,050,000	12/31/1999
0024230	DURHAM	NC		01/13/1989	9.750	175,547	0	0	2,300,000	12/31/2001
0024253	PIMA COUNTY	AZ		04/01/1994	8.250	1,368,317	0	0	6,030,000	12/31/2001
0024257	SOUTHGATE	MI		09/15/1994	8.563	364,850	0	0	2,195,000	12/31/2000
0024262	COLUMBUS	OH		05/01/1994	9.125	972,670	0	0	1,505,000	12/31/2001
0024273	FARGO	ND		06/02/1989	10.375	1,134,873	0	0	1,550,000	12/31/2001
0024277	OVERLAND PARK	KS		06/14/1989	9.250	736,767	0	0	1,830,000	12/31/2001
0024289	SANTA CLARA	CA		08/01/1994	9.000	1,085,640	0	0	3,455,000	12/31/1999
0024304	ZEELAND TWP	MI		12/16/1994	9.250	2,177,022	0	0	4,650,000	12/31/2001
0024309	SUGAR LAND	TX		10/01/1994	9.250	927,498	0	0	2,545,000	12/31/2001
0024328	LA MESA	CA		01/18/1990	10.000	625,401	0	0	2,585,000	12/31/2001
0024369	SANTA FE SPRGS	CA		05/24/1990	10.000	407,528	0	0	1,900,000	12/14/1999
0024407	RANCHO CUCAMON	CA		10/31/1990	9.750	1,977,377	0	0	5,150,000	12/31/2000
0024410	SANTEE	CA		11/15/1990	9.875	205,265	0	0	2,025,000	12/31/2001
0024464	CLINTON TWP	MI		09/23/1992	9.500	3,651,002	0	0	6,200,000	12/31/2001
0024465	POMPANO BEACH	FL		09/24/1992	9.500	2,394,177	0	0	6,615,000	12/31/2000
0024470	MONTVILLE TWP	OH		10/30/1992	9.500	1,864,567	0	0	6,800,000	12/31/2001
0024471	MOUNTAIN VIEW	NM		11/05/1992	8.875	563,864	0	0	2,340,000	12/31/2001
0024476	IRVING	TX		12/30/1992	8.000	688,246	0	0	1,480,000	12/31/2001
0024479	EDINA	MN		12/31/1992	9.000	197,836	0	0	770,000	12/31/2000
0024482	SYCAMORE TWP	OH		03/15/1993	8.000	181,089	0	0	610,000	12/31/2001
0024492	LOUDOUN COUNTY	VA		06/01/1993	8.625	58,255	0	0	3,365,000	12/31/2001
0024501	FORESTVILLE	MD		10/29/1993	9.125	435,876	0	0	1,325,000	12/31/2001
0024502	HOLLAND TWP	MI		11/16/1993	8.500	668,238	0	0	1,450,000	12/31/2001
0024503	SAN ANTONIO	TX		01/07/1994	8.250	4,467,086	0	0	9,895,000	12/31/2001
0024504	LAS VEGAS	NV		01/31/1994	8.625	89,250	0	0	2,170,000	12/31/2000
0024506	AZLE	TX		02/28/1994	8.125	1,141,558	0	0	4,370,000	12/31/2000
0024508	SAN ANTONIO	TX		03/04/1994	7.875	2,206,662	0	0	4,640,000	12/31/2001
0024509	NASHVILLE	TN		05/11/1994	8.625	2,639,173	0	0	4,475,000	12/31/2001
0024511	SANTA ANA	CA		06/17/1994	8.250	259,037	0	0	845,000	12/31/2000
0024514	COEUR D'ALENE	ID		07/27/1994	8.250	4,341,657	0	0	6,790,000	12/31/2000
0024515	JOPLIN	MO		08/05/1994	8.500	479,640	0	0	2,020,000	12/31/2001
0024517	FAIRFAX	VA		08/25/1994	8.750	1,280,322	0	0	4,695,000	12/31/1999
0024520	MC DONOUGH	GA		09/28/1994	8.750	3,388,150	0	0	6,910,000	12/31/2001
0024522	RALEIGH	NC		10/31/1994	8.625	3,817,053	0	0	5,545,000	12/31/2001
0024524	ALBUQUERQUE	NM		11/01/1994	8.410	4,347,822	0	0	13,895,000	12/31/2001
0024527	COEUR D'ALENE	ID		12/22/1994	8.875	1,101,594	0	0	1,610,000	12/31/2000
0024530	LOVELAND	OH		12/30/1994	9.625	957,801	0	0	2,275,000	12/31/2001
0024532	CULVER CITY	CA		02/08/1995	9.000	1,370,169	0	0	5,025,000	12/31/2000
0024538	SALT LAKE CITY	UT		05/05/1995	8.625	7,026,186	0	0	13,815,000	12/31/2001
0024540	SIGNAL HILL	CA		05/25/1995	10.000	471,283	0	0	1,325,000	12/31/1999
0024556	BAINBRIDGE	GA		07/31/1995	9.500	2,240,702	0	0	4,095,000	12/31/2001
0024557	LOS ANGELES	CA		08/02/1995	9.100	814,758	0	0	2,080,000	12/31/1999
0024558	FRENCHTOWN TWP	MI		08/03/1995	8.750	740,567	0	0	1,760,000	12/31/2001
0024561	PORT ST LUCIE	FL		08/23/1995	8.950	3,254,033	0	0	6,475,000	12/31/2001
0024562	HENRICO COUNTY	VA		08/25/1995	8.500	635,540	0	0	1,730,000	12/31/2001

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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								
0024563	CAYCE	SC		08/28/1995	8.750	5,468,499	0	0	16,055,000	12/31/2001
0024564	AMHERST	NY		09/01/1995	7.550	6,937,398	0	0	18,035,000	12/31/2000
0024566	MADISON	WI		09/08/1995	7.900	1,457,586	0	0	6,705,000	12/31/2001
0024567	GRAND RAPIDS TWP	MI		09/15/1995	8.375	1,814,657	0	0	4,620,000	12/31/2001
0024570	OKLAHOMA CITY	OK		09/29/1995	8.350	1,007,495	0	0	2,390,000	12/31/2001
0024571	SPRINGFIELD	VA		10/11/1995	7.875	886,258	0	0	6,275,000	12/31/2001
0024573	BALTIMORE	MD		10/31/1995	9.375	4,106,086	0	0	7,630,000	12/31/2001
0024577	PHOENIX	AZ		11/08/1995	8.250	3,722,734	0	0	9,015,000	12/31/2001
0024578	HURST	TX		11/22/1995	7.900	212,333	0	0	905,000	12/31/2000
0024579	SALT LAKE CNTY	UT		11/30/1995	7.750	2,394,746	0	0	3,790,000	12/31/2001
0024580	BURNSVILLE	MN		12/01/1995	8.400	1,305,790	0	0	2,940,000	12/31/2001
0024582	ALEXANDRIA	VA		12/08/1995	8.050	1,125,038	0	0	3,630,000	12/31/2001
0024584	WASHINGTON	DC		12/19/1995	8.250	4,266,586	0	0	8,395,000	12/31/2001
0024585	DURHAM TWP	NC		12/19/1995	8.150	894,359	0	0	13,165,000	12/31/2001
0024586	BESSEMER	AL		12/20/1995	8.250	2,980,752	0	0	4,630,000	12/31/2001
0024587	TUSCALOOSA	AL		12/21/1995	7.800	4,767,643	0	0	9,600,000	12/31/2001
0024588	LOS ANGELES	CA		12/27/1995	8.150	815,048	0	0	1,180,000	12/31/2000
0024589	HOUGHTON LAKE	MI		12/01/1995	10.000	2,956,439	0	0	4,765,000	12/31/2001
0024590	SHELBY COUNTY	TN		12/28/1995	7.750	688,794	0	0	1,265,275	12/31/2001
0024591	CLARENCE	NY		12/29/1995	7.500	4,507,444	0	0	8,585,000	12/31/2000
0024596	CHRISTIANA HUN	DE		01/30/1996	7.900	1,621,890	0	0	5,400,000	12/31/2001
0024598	HOUSTON	TX		02/01/1996	8.750	2,191,041	0	0	3,200,000	12/31/2000
0024599	VALLEY VIEW	OH		02/15/1996	8.100	1,071,486	0	0	2,620,000	12/31/2001
0024600	FERGUSON	MO		02/16/1996	7.400	30,742	0	0	177,878	12/31/2001
0024601	FERGUSON	MO		02/16/1996	7.400	18,581	0	0	312,309	12/31/2001
0024602	BARSTOW	CA		02/16/1996	8.100	3,280,157	0	0	8,995,000	12/31/1999
0024603	NEWFANE	NY		03/01/1996	7.400	286,806	0	0	522,355	12/31/2000
0024606	KENTWOOD	MI		03/19/1996	7.750	1,052,059	0	0	3,145,000	12/31/2001
0024611	WEST ALL IS	WI		04/09/1996	7.500	1,764,282	0	0	2,465,000	12/31/2001
0024612	OPPORTUNITY	WA		04/12/1996	8.000	765,204	0	0	2,460,000	12/31/2001
0024613	FARGO	ND		04/18/1996	7.500	110,825	0	0	368,677	12/31/2001
0024614	TRAVERSE CITY	MI		04/23/1996	7.750	125,414	0	0	357,036	12/31/2001
0024617	OKLAHOMA CITY	OK		04/30/1996	7.875	2,869,671	0	0	5,025,000	12/31/2001
0024619	SAN ANTONIO	TX		05/03/1996	7.625	180,013	0	0	271,593	12/31/2001
0024621	TALLAHASSEE	FL		05/09/1996	7.500	269,297	0	0	463,302	12/31/2001
0024625	GLENS FALLS	NY		05/29/1996	7.750	4,321,509	0	0	7,495,000	12/31/1999
0024627	MACOMB	IL		06/11/1996	7.500	90,693	0	0	160,001	12/31/2000
0024628	GREENWOOD	IN		06/13/1996	7.500	434,974	0	0	669,729	12/31/2001
0024631	THURMONT	MD		06/28/1996	8.250	440,181	0	0	845,000	12/31/2001
0024632	MOUNTLAKE TERRA	WA		06/28/1996	8.000	1,286,304	0	0	2,550,000	12/31/2000
0024633	INDIANAPOLIS	IN		07/09/1996	8.000	1,293,700	0	0	4,190,000	12/31/2001
0024639	HEATHROW	FL		07/31/1996	8.100	1,953,143	0	0	4,365,000	12/31/2001
0024640	STARKVILLE	MS		08/02/1996	7.625	464,685	0	0	903,532	12/31/2001
0024642	OLEY TOWNSHIP	PA		08/26/1996	7.875	1,625,108	0	0	3,440,000	12/31/2001
0024643	TALLAHASSEE	FL		08/26/1996	8.300	6,047,589	0	0	8,660,000	12/31/2001
0024644	PORT ST LUCIE	FL		08/29/1996	7.750	5,568,233	0	0	7,670,000	12/31/2001
0024645	JEFFERSON	KY		08/29/1996	8.375	1,632,875	0	0	3,105,000	12/31/2001
0024646	SIOUX FALLS	SD		08/30/1996	7.500	4,902,428	0	0	6,800,000	12/31/2001
0024647	INDIANAPOLIS	IN		08/30/1996	8.350	1,891,520	0	0	4,300,000	12/31/2001
0024648	NEW IBERIA	LA		09/09/1996	8.250	3,154,470	0	0	5,340,000	12/31/2001
0024650	ADRIAN	MI		09/11/1996	8.125	840,051	0	0	2,090,000	12/31/2001
0024652	VERNON TWP	PA		09/19/1996	8.500	3,944,504	0	0	6,630,000	12/31/2000
0024654	CARLSBAD	CA		10/02/1996	8.150	1,817,447	0	0	5,210,000	12/31/2000
0024655	PITTSBURGH	PA		10/09/1996	7.750	4,437,828	0	0	8,825,000	12/31/2001
0024656	NEW BERLIN	WI		10/25/1996	8.250	2,741,168	0	0	4,175,000	12/31/2000
0024657	DELRAY BEACH	FL		10/28/1996	8.250	5,580,719	0	0	7,615,000	12/31/2001
0024658	DEPEW	NY		10/29/1996	7.325	632,708	0	0	1,445,688	12/31/2000
0024661	SMITHVILLE	TN		11/07/1996	8.375	1,706,689	0	0	2,970,000	12/31/2001
0024662	LEXINGTON	KY		11/13/1996	8.550	7,983,437	0	0	12,635,000	12/31/2001
0024663	SANTA MONICA	CA		11/26/1996	8.625	1,402,467	0	0	2,370,000	12/31/1999
0024664	SHELBY COUNTY	TN		11/26/1996	8.350	9,725,841	0	0	16,010,000	12/31/2001

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 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
	City	State								
0024666	PLAINFIELD	IN		12/17/1996	8.375	930,327	0	0	1,740,000	12/31/2001
0024667	MIAMI TWP	OH		12/19/1996	8.650	6,464,081	0	0	11,525,000	12/31/2001
0024668	SILVERDALE	WA		12/23/1996	8.350	1,094,067	0	0	2,045,000	12/31/2000
0024669	CHATTANOOGA	TN		12/23/1996	8.250	2,720,003	0	0	5,875,000	12/31/2001
0024670	DUNLAP	TN		12/23/1996	8.250	439,223	0	0	1,015,000	12/31/2001
0024672	BROOKFIELD	WI		12/24/1996	8.100	4,530,779	0	0	7,820,000	12/31/2001
0024673	CAPITOL HEIGHTS	MD		12/26/1996	8.300	914,484	0	0	2,110,000	12/31/2001
0024675	LINCOLN	NE		12/27/1996	8.750	7,712,370	0	0	11,755,000	12/31/2000
0024677	DALLAS	TX		12/30/1996	8.250	193,314	0	0	795,000	12/31/2001
0024681	HILLSIDE	IL		01/09/1997	8.500	1,284,124	0	0	2,620,000	12/31/2000
0024682	KANSAS CITY	MO		01/09/1997	8.450	4,094,220	0	0	8,265,000	12/31/2000
0024683	LAS VEGAS	NV		01/13/1997	8.625	1,956,337	0	0	3,530,000	12/31/2001
0024684	OGDEN	UT		02/12/1997	8.100	1,498,634	0	0	3,000,000	12/31/2001
0024685	PITTSBURGH	PA		02/13/1997	9.000	4,424,354	0	0	10,695,000	12/31/2000
0024689	DAVIE	FL		02/25/1997	8.000	681,187	0	0	984,043	12/31/2000
0024690	LOUISVILLE	KY		02/27/1997	7.875	1,742,334	0	0	7,330,000	12/31/2001
0024691	TUSCALOOSA	AL		02/28/1997	9.000	1,725,327	0	0	3,340,000	12/31/2001
0024692	COBB COUNTY	GA		03/10/1997	8.000	5,039,820	0	0	8,710,000	12/31/2001
0024693	IRVINE	CA		03/11/1997	8.400	1,118,283	0	0	2,745,000	12/31/1999
0024696	COLUMBUS	OH		03/25/1997	8.117	7,732,145	0	0	12,190,000	12/31/2001
0024697	LEXINGTON	KY		03/26/1997	8.050	2,824,181	0	0	8,520,000	12/31/2001
0024698	SAN MARCOS	CA		03/27/1997	8.200	1,189,187	0	0	2,130,000	12/31/2000
0024701	SAN ANTONIO	TX		04/08/1997	8.850	1,111,467	0	0	1,575,000	12/31/2001
0024715	QUAKERTOWN	PA		05/28/1997	8.050	5,147,151	0	0	19,390,000	12/31/2000
0024716	AMHERST	OH		05/29/1997	8.200	5,035,058	0	0	8,295,000	12/31/2001
0024721	FORT COLLINS	CO		06/17/1997	8.400	3,150,699	0	0	5,890,000	12/31/2001
0024722	FORT COLLINS	CO		06/17/1997	8.300	2,259,710	0	0	4,840,000	12/31/2001
0024723	FARRAGUT	TN		06/17/1997	8.200	1,167,487	0	0	2,030,000	12/31/2001
0024724	LOS ANGELES	CA		06/18/1997	8.350	915,316	0	0	1,525,000	12/31/1999
0024726	WEST DES MOINES	IA		06/24/1997	8.350	867,060	0	0	1,585,000	12/31/2000
0024728	OMAHA	NE		07/01/1997	8.250	642,383	0	0	1,270,000	12/31/1999
0024729	LENEXA	KS		07/02/1997	7.000	2,012,904	0	0	4,370,000	12/31/2001
0024730	EATON RAPIDS	MI		07/08/1997	8.550	804,310	0	0	1,400,000	12/31/2001
0024731	HAVELOCK	NC		07/11/1997	8.375	1,674,058	0	0	2,945,000	12/31/2001
0024732	HENDERSON	NV		07/17/1997	8.050	1,503,761	0	0	3,040,000	12/31/2001
0024734	HOUSTON	TX		07/29/1997	8.500	3,030,950	0	0	5,850,000	12/31/2001
0024735	LOS ANGELES	CA		08/11/1997	8.650	1,102,028	0	0	2,320,000	12/31/2000
0024738	GLEN AVON	CA		08/18/1997	8.500	1,916,234	0	0	4,290,000	12/31/1999
0024739	CHILLUM	MD		08/18/1997	8.375	4,333,735	0	0	6,210,000	12/31/2001
0024742	AUSTIN	TX		08/26/1997	7.920	5,189,476	0	0	7,200,000	12/31/2001
0024748	BLOOMINGTON	IN		09/30/1997	8.165	11,971,638	0	0	17,320,000	12/31/2000
0024755	CLINTON	TN		10/06/1997	8.450	1,042,291	0	0	3,510,000	12/31/2001
0024756	INDIANAPOLIS	IN		10/07/1997	8.050	3,292,899	0	0	4,930,000	12/31/2001
0024757	FORT DODGE	IA		10/10/1997	8.000	2,399,930	0	0	3,585,000	12/31/2000
0024758	KANSAS CITY	MO		10/22/1997	8.125	4,371,358	0	0	5,900,000	12/31/2001
0024760	OVERLAND PARK	KS		10/31/1997	8.030	5,893,405	0	0	12,605,000	12/31/2001
0024764	SYOSSET	NY		11/20/1997	8.070	5,886,671	0	0	14,280,000	12/31/2001
0024765	ROSEVILLE	MN		12/16/1997	7.800	824,209	0	0	1,690,000	12/31/2000
0024768	BEREA	SC		01/05/1998	7.220	4,549,577	0	0	7,230,000	12/31/2000
0024769	KNOXVILLE	TN		01/07/1998	7.750	433,928	0	0	522,799	12/31/2001
0024770	BLUE ASH	OH		01/13/1998	7.240	559,290	0	0	1,498,650	12/31/2001
0024771	CRAWFORDSVILLE	IN		01/29/1998	7.930	1,125,278	0	0	1,800,000	12/31/2001
0024772	EUFAULA	AL		01/30/1998	8.300	2,872,252	0	0	4,550,000	12/31/2001
0024773	TONAWANDA	NY		02/13/1998	7.000	914,143	0	0	1,320,000	12/31/2000
0024774	HUNTSVILLE	AL		03/03/1998	7.610	6,692,986	0	0	9,875,000	12/31/2001
0024777	CINCINNATI	OH		03/06/1998	7.550	111,246	0	0	298,871	12/31/2001
0024778	MASON	OH		03/20/1998	7.500	4,539,982	0	0	7,870,000	12/31/2001
0024779	HEMPFIELD TWP	PA		03/25/1998	7.300	543,709	0	0	933,052	12/31/2001
0024780	DAVENPORT	IA		03/26/1998	7.700	3,085,984	0	0	4,755,000	12/31/2000
0024783	KNOX COUNTY	TN		04/01/1998	7.500	2,594,289	0	0	4,815,000	12/31/2001
0024784	HOWARDS GROVE	WI		04/13/1998	7.410	1,080,234	0	0	1,650,000	12/31/2001
0024787	HOPKINS	MN		06/23/1998	7.250	4,126,000	0	0	5,710,000	12/31/2001

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 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
	City	State								
0024789	ANDERSON	SC		07/22/1998	7.020	255,570	0	0	516,463	12/31/2001
0024790	HENDERSON	NV		07/31/1998	7.496	10,067,002	0	0	23,900,000	12/31/2001
0024791	WATTERSON PARK	KY		08/07/1998	7.500	468,915	0	0	1,905,000	12/31/2001
0024792	LA GRANGE	GA		08/19/1998	7.000	460,015	0	0	776,071	12/31/2001
0024793	EL PASO	TX		08/21/1998	7.520	118,841	0	0	417,713	12/31/2001
0024795	MESQUITE	TX		09/11/1998	7.410	106,244	0	0	163,798	12/31/2001
0024805	WICHITA	KS		10/15/1998	7.875	353,075	0	0	1,070,000	12/31/2001
0024806	FORT MYERS	FL		10/15/1998	7.875	494,330	0	0	1,030,000	12/31/2001
0024815	HARVEY	IL		11/13/1998	6.900	64,016	0	0	125,961	12/31/2000
0024816	OHIO TWP	PA		11/23/1998	7.300	5,006,297	0	0	8,060,000	12/31/2001
0024817	SOUTH POINT	OH		11/25/1998	7.220	491,571	0	0	710,000	12/31/2001
0024819	MADISON	WI		12/10/1998	7.240	156,899	0	0	294,091	12/31/2001
0024820	MOUNT HOLLY	NC		12/15/1998	6.900	2,301,541	0	0	3,700,000	12/31/2001
0024821	RALEIGH	NC		12/16/1998	7.160	1,158,685	0	0	2,280,000	12/31/2001
0024822	REDMOND	WA		12/23/1998	7.050	3,016,905	0	0	5,840,000	12/31/2000
0024823	TULSA	OK		12/23/1998	7.160	83,178	0	0	148,544	12/31/2001
0024824	MT JACKSON	VA		12/28/1998	7.125	2,840,458	0	0	4,150,000	12/31/2001
0024825	CROFTON	MD		01/04/1999	7.125	2,475,881	0	0	4,145,000	12/31/2001
0024826	DOVER	DE		01/15/1999	7.150	269,431	0	0	622,986	12/31/2001
0024827	NEW ALBANY TWP	IN		01/21/1999	6.850	192,351	0	0	421,092	12/31/2001
0024828	LYTLE	TX		01/22/1999	6.750	196,920	0	0	384,129	12/31/2001
0024829	FT LAUDERDALE	FL		01/25/1999	6.890	1,167,565	0	0	1,765,000	12/31/2000
0024830	APPLETON	WI		01/29/1999	7.300	108,864	0	0	202,223	12/31/2001
0024831	MONONA	WI		02/01/1999	6.840	170,503	0	0	302,521	12/31/2001
0024834	STANLEY	VA		02/24/1999	7.120	2,188,196	0	0	3,530,000	12/31/2001
0024836	TOPEKA	KS		02/24/1999	6.750	1,165,374	0	0	1,905,000	12/31/2001
0024838	BROOKFIELD	WI		03/01/1999	6.700	132,909	0	0	318,263	12/31/2001
0024839	LAREDO	TX		03/09/1999	6.970	833,066	0	0	1,487,458	12/31/2001
0024840	WESTLAKE	OH		03/11/1999	7.000	217,926	0	0	328,827	12/31/2001
0024841	DE PERE	WI		03/12/1999	6.750	2,232,549	0	0	3,615,000	12/31/2001
0024842	NEW BERLIN	WI		03/22/1999	6.750	3,472,904	0	0	4,575,000	12/31/2000
0024843	LOUISVILLE	KY		03/23/1999	6.800	171,374	0	0	335,730	12/31/2001
0024846	CHINO	CA		03/31/1999	6.850	270,758	0	0	448,286	12/31/2000
0024847	EL PASO	TX		03/31/1999	6.960	2,357,104	0	0	3,775,000	12/31/2001
0024851	LEON SPRINGS	TX		04/28/1999	6.780	2,710,259	0	0	9,485,000	12/31/2001
0024852	PITTSBURGH	PA		04/28/1999	7.125	2,169,407	0	0	3,195,000	12/31/2001
0024854	JACKSON	TN		05/12/1999	6.750	11,991,685	0	0	16,190,000	12/31/2001
0024855	COLD SPRING	KY		05/18/1999	6.800	148,013	0	0	276,206	12/31/2001
0024857	MONTGOMERY	OH		05/27/1999	7.000	3,826,498	0	0	6,660,000	12/31/2001
0024858	LIBERTY LAKE	WA		06/02/1999	6.950	2,827,807	0	0	3,870,000	12/31/2000
0024859	CINCINNATI	OH		06/09/1999	7.250	539,422	0	0	757,604	12/31/2001
0024860	VALENCIA	CA		06/30/1999	6.850	9,279,827	0	0	12,965,000	12/31/2000
0024861	FRANKENMUTH	MI		06/30/1999	6.950	1,321,938	0	0	6,105,000	12/31/2001
0024862	PHARR	TX		06/30/1999	7.375	1,143,681	0	0	1,355,000	12/31/2001
0024863	LOS ANGELES	CA		07/12/1999	7.250	1,850,691	0	0	3,250,000	12/31/2000
0024864	EDINA	MN		07/21/1999	7.820	436,015	0	0	590,000	12/31/2001
0024865	SALT LAKE CNTY	UT		08/17/1999	7.750	443,091	0	0	700,000	12/31/2001
0024866	COEUR D'ALENE	ID		08/27/1999	6.900	3,072,349	0	0	4,990,000	12/31/2000
0024868	NEW ALBANY	OH		09/23/1999	7.250	86,546	0	0	121,897	12/31/2001
0024870	CORTLAND	NY		10/14/1999	7.000	739,573	0	0	1,405,000	12/31/2000
0024874	LENOIR	NC		11/23/1999	7.250	2,729,795	0	0	4,945,000	12/31/2001
0024875	FLINT	MI		11/24/1999	7.950	753,400	0	0	1,695,000	12/31/2001
0024876	INDEPENDENCE	KY		11/29/1999	8.230	2,206,279	0	0	3,800,000	12/31/2001
0024877	CARY	NC		12/14/1999	7.350	4,152,405	0	0	5,685,000	12/31/2001
0024878	ALAMO HEIGHTS	TX		12/27/1999	8.450	2,950,129	0	0	4,055,000	12/31/2001
0024879	KANSAS CITY	MO		12/30/1999	7.780	956,177	0	0	1,230,000	12/31/2001
0024880	JOHNSTON	IA		02/03/2000	7.250	2,111,244	0	0	2,950,000	12/31/2000
0024886	PHOENIX	AZ		07/18/2000	8.250	1,234,188	0	0	1,820,000	12/31/2000
0024887	PHOENIX	AZ		07/18/2000	8.250	1,466,152	0	0	2,400,000	12/31/2000
0024888	CHANDLER	AZ		07/18/2000	8.250	1,262,658	0	0	2,170,000	12/31/2001
0024890	LAWRENCE	KS		08/07/2000	7.375	6,810,342	0	0	9,480,000	12/31/2001
0024892	COEUR D'ALENE	ID		10/17/2000	8.550	2,546,495	0	0	3,485,000	12/31/2000

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 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
	City	State								
0024894	DEERFIELD TWP.	OH		12/08/2000	8.250	1,291,227	0	0	1,800,000	12/31/2001
0024895	BIRMINGHAM	AL		12/21/2000	8.850	274,106	0	0	380,000	12/31/2001
0024898	PORT ORANGE	FL		02/27/2001	8.450	3,828,259	0	0	5,515,000	12/31/2001
0024899	LEBANON	OH		03/23/2001	8.350	1,466,422	0	0	2,050,000	01/15/2001
0024900	SAN DIEGO	CA		04/05/2001	8.375	1,415,120	0	0	3,030,000	01/29/2001
0024903	SAN ANTONIO	TX		06/18/2001	8.250	926,822	0	0	2,135,000	06/06/2001
0024920	SALINE	MI		03/20/2002	7.250	1,427,933	0	0	1,950,000	12/31/2002
0024921	WINDSOR	CO		04/03/2002	8.560	5,437,733	0	0	8,095,000	12/31/2002
0024923	KNOXVILLE	TN		04/30/2002	7.500	2,282,497	0	0	3,875,000	04/21/2002
0024928	MIDDLEBURY	VT		06/26/2002	7.500	4,220,648	0	0	5,550,000	04/19/2002
0024929	AUSTIN	TX		06/28/2002	7.910	1,088,477	0	0	1,550,000	04/22/2002
0024930	COBB COUNTY	GA		07/17/2002	7.750	4,878,327	0	0	7,000,000	06/26/2002
0024931	SUMMIT TWP	PA		07/23/2002	7.530	1,325,298	0	0	1,975,000	04/23/2002
0024932	RICHMOND	VA		07/24/2002	7.400	3,456,348	0	0	4,700,000	05/22/2002
0024933	WELLINGTON	OH		07/31/2002	7.840	2,341,938	0	0	3,240,000	05/21/2002
0024934	HOUSTON	TX		07/31/2002	7.580	1,486,414	0	0	2,400,000	06/28/2002
0024935	TEMPE	AZ		07/31/2002	7.580	2,370,934	0	0	3,975,000	06/21/2002
0024936	CHARLESTON	SC		08/05/2002	7.750	1,569,791	0	0	2,300,000	07/15/2002
0024937	SAN DIEGO	CA		08/07/2002	7.790	842,442	0	0	1,710,000	06/10/2002
0024938	PORT HURON	MI		08/21/2002	7.500	1,526,631	0	0	2,100,000	07/01/2002
0024939	BEAVERCREEK	OH		08/28/2002	7.390	4,384,589	0	0	5,970,000	07/12/2002
0024940	LOUISVILLE	KY		09/18/2002	7.620	3,676,526	0	0	5,200,000	08/26/2002
0024941	ELLENTON	FL		09/19/2002	7.630	2,390,556	0	0	3,500,000	07/24/2002
0024942	SEVIERVILLE	TN		09/20/2002	7.625	1,239,187	0	0	1,775,000	02/14/2002
0024943	YOLUSIA COUNTY	FL		09/30/2002	7.500	1,295,289	0	0	1,865,000	07/26/2002
0024944	HEMPSTEAD	NY		10/04/2002	7.580	1,811,754	0	0	2,500,000	03/06/2002
0024945	PHOENIX	AZ		10/09/2002	7.350	1,197,187	0	0	1,650,000	07/13/2002
0024948	ROUND ROCK	TX		10/24/2002	7.250	2,556,963	0	0	3,615,000	08/26/2002
0024949	SAVANNAH	GA		10/29/2002	7.625	5,190,752	0	0	10,250,000	09/12/2002
0024950	WEST BEND	WI		10/30/2002	7.150	2,455,363	0	0	3,300,000	10/01/2002
0024951	KISSIMMEE	FL		11/08/2002	7.000	4,800,000	0	0	6,400,000	04/09/2002
0024952	FISHERS	IN		11/08/2002	7.000	1,585,000	0	0	2,125,000	09/20/2002
0024953	BLUE RIDGE	VA		11/08/2002	7.550	2,120,000	0	0	3,000,000	10/14/2002
0024954	FOSTER TOWNSHIP	PA		11/18/2002	6.750	1,500,000	0	0	3,185,000	10/28/2002
0024955	CORONA	CA		11/25/2002	6.750	1,000,000	0	0	1,950,000	09/04/2002
0024956	COEUR D'ALENE	ID		11/26/2002	7.000	1,800,000	0	0	2,700,000	07/10/2002
0024957	BOYLSTON	MA		11/26/2002	7.500	3,750,000	0	0	5,000,000	09/12/2002
0024958	OGDEN	UT		11/26/2002	6.500	2,430,000	0	0	3,400,000	11/15/2002
0024959	ALBUQUERQUE	NM		12/02/2002	7.125	1,035,000	0	0	1,470,000	10/28/2002
0024960	BISBEE	AZ		12/06/2002	7.500	730,000	0	0	1,060,000	11/01/2002
0024961	LAREDO	TX		12/12/2002	6.875	4,200,000	0	0	6,000,000	08/02/2002
0024962	BERMUDA DUNES	CA		12/12/2002	7.400	4,750,000	0	0	6,875,000	07/12/2002
0024963	GREENVILLE	SC		12/16/2002	6.500	7,100,000	0	0	10,520,000	10/23/2002
0024964	WASHINGTON TWP	OH		12/19/2002	6.875	2,975,000	0	0	4,000,000	09/01/2002
0024965	CALUMET CITY	IL		12/19/2002	7.400	2,500,000	0	0	3,350,000	09/17/2002
0024966	AMARILLO	TX		12/19/2002	6.875	4,400,000	0	0	5,925,000	11/01/2002
0024967	MIAMI TOWNSHIP	OH		12/20/2002	6.500	1,675,000	0	0	2,410,000	11/21/2002
0024968	ALBUQUERQUE	NM		12/20/2002	8.150	8,525,000	0	0	12,500,000	12/20/2002
0024969	SACRAMENTO	CA		12/23/2002	7.350	5,000,000	0	0	9,400,000	09/20/2002
0024970	BEVERLY HILLS	CA		12/23/2002	7.130	4,723,373	0	0	5,149,706	11/01/1998
0024971	VISALIA	CA		12/23/2002	7.110	4,487,173	0	0	4,900,000	01/02/1999
0024972	MISSOULA	MT		12/23/2002	10.780	8,243,997	0	0	8,428,540	11/30/2002
0024974	CINCINNATI	OH		12/23/2002	10.000	1,637,099	0	0	2,100,000	12/31/2002
0024975	LAKE CLARK SHOR	FL		12/31/2002	7.250	1,881,516	0	0	2,320,000	12/31/1998
0R23789	MADEIRA	OH		05/29/1996	8.500	269,428	0	0	690,000	12/31/2001
0R23868	SAN ANTONIO	TX		07/31/1995	9.000	1,769,412	0	0	2,580,000	12/31/2001
0R23869	SAN JOSE	CA		06/29/1995	8.500	1,018,157	0	0	1,695,000	12/31/2000
0R23870	SAN JOSE	CA		01/01/1996	7.450	1,111,778	0	0	2,050,000	12/31/2000
0R23881	OXNARD	CA		12/28/1995	8.100	1,023,928	0	0	2,635,000	12/31/1999
0R23904	BELL GARDENS	CA		05/01/1996	8.000	84,537	0	0	1,231,200	12/31/1998
0R23924	ST JOSEPH	MO		04/26/1996	7.750	73,394	0	0	166,540	12/31/2001
0R23925	BELL	CA		12/06/1996	8.650	226,107	0	0	1,640,000	12/31/1999

EO4.4

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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								
OR23933	OMAHA	NE		07/20/1998	7.375	235,326	0	0	549,660	12/31/2000
OR23935	OMAHA	NE		06/28/1996	7.750	518,417	0	0	1,615,000	12/31/2000
OR23971	OMAHA	NE		11/26/1996	8.625	695,871	0	0	1,230,000	12/31/1999
OR23976	OMAHA	NE		04/05/1996	7.750	158,842	0	0	1,165,000	12/31/1999
OR23978	DALLAS	TX		01/01/1997	10.000	242,845	0	0	740,000	12/31/2001
OR23985	LINCOLN	NE		05/13/1997	8.250	687,518	0	0	1,260,000	12/31/1999
OR23997	ANAHEIM	CA		09/09/1996	8.625	881,213	0	0	1,435,000	12/31/2000
OR23999	OMAHA	NE		02/24/1997	8.125	1,316,108	0	0	3,665,000	12/31/2000
OR24015	MINNEAPOLIS	MN		05/24/1999	7.000	325,264	0	0	1,420,000	12/31/2001
OR24016	OVERLAND PARK	KS		03/31/1997	8.400	630,076	0	0	1,550,000	12/31/2001
OR24017	LEXINGTON	KY		12/30/1996	8.375	436,758	0	0	880,000	12/31/2001
OR24028	LANSING	MI		04/25/1997	8.750	1,170,992	0	0	2,790,000	12/31/2001
OR24029	CHINO	CA		09/30/1997	8.450	1,292,392	0	0	3,095,000	12/31/2000
OR24041	INDIANAPOLIS	IN		06/17/1997	8.100	901,100	0	0	1,660,000	12/31/2001
OR24050	MEMPHIS	TN		10/28/1997	8.500	924,504	0	0	1,620,000	12/31/2001
OR24069	SUNNYVALE	CA		08/01/1997	8.450	1,174,582	0	0	6,475,000	12/31/2000
OR24094	FT PAYNE	AL		04/30/1999	7.000	2,037,123	0	0	7,195,000	12/31/2001
OR24096	SAN LEANDRO	CA		10/21/1997	8.350	2,160,615	0	0	6,675,000	12/31/2000
OR24097	CHASKA	MN		09/04/1997	8.450	675,413	0	0	2,615,000	12/31/2001
OR24099	DALLAS	TX		10/31/1997	8.250	436,000	0	0	1,720,000	12/31/2001
OR24104	KANSAS CITY	MO		08/30/1996	8.500	851,258	0	0	1,360,000	12/31/2000
OR24106	COLLEGE STATION	TX		11/24/1997	8.375	551,086	0	0	995,000	12/31/2001
OR24115	TUSTIN	CA		05/29/2001	8.000	661,129	0	0	960,000	01/05/2001
OR24124	OMAHA	NE		08/30/1999	7.250	80,535	0	0	173,267	12/31/2000
OR24126	LEWISVILLE	TX		01/29/1998	8.250	372,154	0	0	670,000	12/31/2001
OR24127	DENVER	CO		05/01/1998	7.300	2,455,560	0	0	5,985,000	12/31/2001
OR24139	PIMA COUNTY	AZ		10/31/1997	8.500	496,831	0	0	1,575,000	12/31/2000
OR24140	PIMA COUNTY	AZ		10/31/1997	8.500	393,688	0	0	1,310,000	12/31/2000
OR24146	AUSTIN	TX		04/30/1998	7.200	25,074	0	0	46,565	12/31/2001
OR24166	CARPINTERIA	CA		09/25/1998	7.300	510,723	0	0	1,255,000	12/31/1999
OR24173	BOULDER	CO		11/06/1998	7.375	177,212	0	0	359,808	12/31/2001
OR24177	HAMPTON TWP	MI		10/29/1998	7.000	4,577,966	0	0	7,405,000	12/31/2001
OR24190	DOUGLASVILLE	GA		09/01/1998	7.750	2,647,442	0	0	4,270,000	12/31/2001
OR24191	VACAVILLE	CA		09/30/1998	6.810	2,363,978	0	0	5,215,000	12/31/1999
OR24192	ALTAMONTE SPGS	FL		01/29/1998	8.250	1,812,894	0	0	2,975,000	12/31/2001
OR24193	SEMINOLE COUNTY	FL		01/29/1998	8.250	985,517	0	0	1,795,000	12/31/2001
OR24194	ALTAMONTE SPGS	FL		01/29/1998	8.250	709,909	0	0	1,675,000	12/31/2000
OR24199	PALM HARBOR	FL		12/08/1998	7.300	2,623,882	0	0	5,140,000	12/31/2001
OR24206	ALAMO HEIGHTS	TX		02/02/1999	7.250	1,966,604	0	0	3,965,000	12/31/2001
OR24212	SYCAMORE TWP	OH		06/19/1997	8.250	154,237	0	0	1,680,000	12/31/2001
OR24218	SAN ANTONIO	TX		07/31/1995	9.000	2,273,720	0	0	5,500,000	12/31/2001
OR24221	ANN ARBOR	MI		07/02/1996	7.750	1,040,534	0	0	1,540,000	12/31/2001
OR24238	SAN MARCOS	CA		12/03/1999	8.120	1,678,973	0	0	2,655,000	12/31/2000
OR24239	SAN MARCOS	CA		12/09/1999	8.120	1,544,665	0	0	2,120,000	12/31/2000
OR24244	BOULDER	CO		12/23/1998	7.140	880,016	0	0	1,700,000	12/31/2001
OR24258	BIRMINGHAM	AL		03/31/1999	7.100	1,493,242	0	0	2,075,000	12/31/2001
OR24264	CHINO	CA		10/28/1998	7.125	2,042,221	0	0	2,890,000	12/31/2000
OR24278	MONTGOMERY	AL		09/30/1999	7.500	1,236,876	0	0	1,770,000	12/31/2001
OR24282	MORAIN	OH		04/23/1998	7.320	1,176,256	0	0	2,050,000	12/31/2001
OR24312	EDINA	MN		02/01/1999	6.900	215,183	0	0	352,920	12/31/2001
OR24313	MERIDIAN TWP	MI		07/27/2000	8.840	1,462,337	0	0	2,305,000	12/31/2001
OR24315	CITRUS HEIGHTS	CA		09/22/1999	7.250	1,405,348	0	0	2,093,000	12/31/1999
OR24351	INDEPENDENCE TW	MI		12/30/1998	7.060	2,925,814	0	0	5,720,000	12/31/2001
OR24354	HUNTSVILLE	AL		04/30/1997	8.125	1,124,628	0	0	2,165,000	12/31/2001
OR24360	WEBSTER	TX		05/29/1997	8.250	1,097,764	0	0	1,815,000	12/31/2001
OR24367	HOLLAND	MI		06/08/2000	8.950	1,191,590	0	0	1,605,000	12/31/2001
OR24372	BALTIMORE	MD		08/01/2001	8.500	538,546	0	0	1,055,000	05/01/2001
OR24373	ST PAUL	MN		06/08/2000	8.250	909,615	0	0	2,480,000	12/31/2001
OR24375	TUCSON	AZ		08/01/1995	8.875	1,015,409	0	0	4,525,000	12/31/2001
OR24378	OMAHA	NE		06/30/1995	8.875	2,219,401	0	0	4,715,000	12/31/1999
OR24380	LOS ANGELES	CA		08/31/2000	8.850	294,740	0	0	930,000	06/08/2000
OR24381	PIMA COUNTY	AZ		10/30/1998	7.300	625,954	0	0	1,840,000	12/31/2000

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	Location		4	5	6	7	8	9	10	11	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation	
OR24383	JENISON	MI		06/25/1997	8.350	691,840	0	0	1,630,000	12/31/2001	
OR24393	MEMPHIS	TN		01/20/1999	7.125	406,159	0	0	930,000	12/31/2001	
OR24394	CHINO	CA		08/31/2000	8.910	991,775	0	0	1,795,000	05/15/2000	
OR24396	WHITMORE LAKE	MI		08/26/1999	7.250	4,001,142	0	0	5,685,000	12/31/2000	
OR24397	ALTADENA	CA		12/06/1996	8.100	1,160,063	0	0	3,300,000	12/31/2001	
OR24403	INDIANAPOLIS	IN		12/01/1995	8.250	830,583	0	0	1,670,000	12/31/2001	
OR24413	SAN ANTONIO	TX		11/30/1995	8.100	124,119	0	0	775,000	12/31/2001	
OR24416	KALAMAZOO	MI		03/15/1996	7.875	545,362	0	0	1,845,000	12/31/2001	
OR24426	GOLDEN VALLEY	MN		04/28/1997	8.500	2,471,292	0	0	4,700,000	12/31/1999	
OR24431	WHITMORE LAKE	MI		08/26/1999	7.250	359,623	0	0	505,000	12/31/2000	
OR24433	DES MOINES	IA		06/30/1998	7.130	6,010,972	0	0	9,512,000	12/31/1998	
OR24436	WILMINGTON	OH		08/09/1996	8.500	1,127,467	0	0	2,310,000	12/31/2001	
OR24437	OMAHA	NE		06/30/1998	7.820	1,114,462	0	0	2,410,000	12/31/1999	
OR24438	LAPEER	MI		08/01/1995	8.000	212,637	0	0	3,510,000	12/31/2000	
OR24446	VENTURA	CA		02/23/1999	7.125	1,485,652	0	0	3,050,000	12/31/2000	
OR24452	EL TORO	CA		11/24/1998	6.900	1,482,935	0	0	3,060,000	12/31/2000	
OR24499	COEUR D'ALENE	ID		06/14/2002	7.250	2,087,391	0	0	3,190,000	02/28/2002	
OR24523	CULLMAN	AL		09/28/2001	8.000	3,295,584	0	0	7,550,000	08/03/2001	
OR24552	INDIANAPOLIS	IN		11/01/2002	7.000	542,132	0	0	1,030,000	07/15/2002	
OR24568	BURNSVILLE	MN		12/05/2002	6.750	1,325,000	0	0	1,800,000	09/04/2002	
OR24649	KISSIMMEE	FL		04/30/2002	8.100	3,556,876	0	0	4,805,000	12/31/2001	
OR24671	GIG HARBOR	WA		12/30/2002	6.250	1,045,000	0	0	1,630,000	10/24/2002	
OR24699	INDIANAPOLIS	IN		05/31/2001	8.000	799,673	0	0	1,615,000	12/31/2001	
OR24717	DELTA TWP	MI		12/27/2002	6.500	2,800,000	0	0	3,915,000	10/24/2002	
OR24848	NEW ALBANY	IN		09/27/2002	8.000	197,514	0	0	365,000	03/19/2002	
OS23829	HARRISON TWP	OH		06/01/2000	9.000	312,662	0	0	985,000	12/31/2001	
OS23892	CARROLLTON	TX		09/06/2000	9.000	760,512	0	0	1,150,000	12/31/2001	
OS24108	CONVERSE	TX		12/22/1999	8.550	1,487,885	0	0	2,025,000	12/31/2001	
OS24339	KENTWOOD	MI		05/19/1998	7.500	283,334	0	0	475,000	12/31/2001	
OS24376	INDIANAPOLIS	IN		11/01/2002	7.000	965,684	0	0	1,425,000	07/15/2002	
OS24404	GIG HARBOR	WA		12/30/2002	6.250	1,320,000	0	0	2,660,000	10/24/2002	
0599999	- Mortgages in good standing - Commercial Mortgages - All Other						780,945,529	0	0	1,479,057,860	XXX
0799999	- Total - Mortgages in Good Standing						781,035,388	0	0	1,499,437,860	XXX
OR24439	SUGAR LAND	TX		01/31/1997	8.550	1,120,394	0	0	2,215,000	12/31/2000	
1299999	- Restructured mortgages - Commercial Mortgages - All Other						1,120,394	0	0	2,215,000	XXX
1499999	- Total - Restructured Mortgages						1,120,394	0	0	2,215,000	XXX
0023376	CINCINNATI	OH		06/30/1970	7.500	186,529	0	0	410,000	12/31/2001	
1899999	- Mortgages with overdue interest over 90 days - Commercial Mortgages - Insured or Guaranteed						186,529	0	0	410,000	XXX
0024559	WINNETT COUNTY	GA		08/07/1995	8.625	1,072,594	0	0	1,850,000	12/31/2001	
1999999	- Mortgages with overdue interest over 90 days - Commercial Mortgages - All Other						1,072,594	0	0	1,850,000	XXX
2199999	- Total - Mortgages w/overdue interest over 90 days, not in the process of foreclosure						1,259,123	0	0	2,260,000	XXX
0024782	HENDERSON	NV		03/31/1998	7.450	1,749,168	0	0	3,700,000	12/07/2002	
2699999	- Mortgages in the process of foreclosure - Commercial Mortgages - All Other						1,749,168	0	0	3,700,000	XXX
2899999	- Total - Mortgages in the process of foreclosure						1,749,168	0	0	3,700,000	XXX
9999999	Totals						785,164,073	0	0	1,507,612,860	XXX

General Interrogatory:

1. Mortgages in good standing	\$	0	unpaid taxes	\$	3,396	interest due and unpaid.
2. Restructured mortgages	\$	0	unpaid taxes	\$	0	interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure	\$	12,805	unpaid taxes	\$	64,257	interest due and unpaid.
4. Mortgages in process of foreclosure	\$	0	unpaid taxes	\$	74,825	interest due and unpaid.

EO4.6

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	2 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
	City	State										
0023494	EDINA	MN		06/30/1974	11,426	0	0	2,818	2,818	0	0	0
0023595	CLERMONT COUNTY	OH		06/30/1977	14,886	0	0	1,911	1,911	0	0	0
0023724	VARIOUS	MI		01/24/1980	2,941	0	0	2,941	2,941	0	0	0
0024040	LOS ANGELES	CA		05/04/1987	24,855	0	0	3,903	3,903	0	0	0
0024423	DUBUQUE	IA		03/08/1991	1,488,913	0	0	1,488,913	1,488,913	0	(50,000)	(50,000)
0024455	FT THOMAS	KY		04/09/1992	1,918,776	0	0	1,863,416	1,863,416	0	0	0
0024456	SEATTLE	WA		04/01/1992	1,613,225	0	0	1,596,818	1,596,818	0	0	0
0024472	GROVEPORT	OH		12/04/1992	210,224	0	0	151,937	151,937	0	0	0
0024484	GRESHAM	OR		03/31/1993	2,117,176	0	0	2,101,449	2,101,449	0	0	0
0024499	COEUR D'ALENE	ID		10/01/1993	2,062,696	0	0	2,033,751	2,033,751	0	0	0
0024519	GARLAND	TX		09/22/1994	155,568	0	0	16,037	16,037	0	0	0
0024525	HENDERSON	NV		11/18/1994	1,523,369	0	0	1,511,923	1,511,923	0	0	0
0024531	CHANTILLY	VA		12/30/1994	297,956	0	0	225,046	225,046	0	0	0
0024552	INDIANAPOLIS	IN		07/13/1995	583,243	0	0	544,556	544,556	0	0	0
0024555	SAN DIEGO	CA		07/27/1995	1,879,579	0	0	1,827,302	1,827,302	0	0	0
0024568	BURNSVILLE	MN		09/27/1995	1,003,101	0	0	965,020	965,020	0	0	0
0024572	INDIANAPOLIS	IN		10/12/1995	3,441,257	0	0	3,369,583	3,369,583	0	0	0
0024597	ALBUQUERQUE	NM		01/31/1996	2,160,882	0	0	1,995,289	1,995,289	0	0	0
0024610	ARLINGTON	TX		04/01/1996	170,884	0	0	170,884	170,884	0	0	0
0024636	WICHITA	KS		07/25/1996	385,075	0	0	359,918	359,918	0	0	0
0024637	WICHITA	KS		07/25/1996	178,632	0	0	166,949	166,949	0	0	0
0024659	HOUSTON	TX		10/31/1996	2,200,806	0	0	2,144,525	2,144,525	0	0	0
0024671	GIG HARBOR	WA		12/24/1996	973,949	0	0	941,101	941,101	0	0	0
0024674	NEW BRAUNFELS	TX		12/26/1996	5,631,062	0	0	5,577,218	5,577,218	0	0	0
0024679	MINNEAPOLIS	MN		12/31/1996	1,049,777	0	0	1,029,777	1,029,777	0	0	0
0024706	PIMA COUNTY	AZ		04/22/1997	2,179,657	0	0	2,179,657	2,179,657	0	0	0
0024711	NEW ALBANY	IN		05/02/1997	18,513	0	0	9,336	9,336	0	0	0
0024717	DELTA TWP	MI		05/30/1997	2,458,103	0	0	2,349,085	2,349,085	0	0	0
0024737	MUSTANG	OK		08/11/1997	564,978	0	0	564,978	564,978	0	0	0
0024754	EAGAN	MN		10/03/1997	8,199,516	0	0	8,162,610	8,162,610	0	0	0
0024781	CINCINNATI	OH	E	03/27/1998	210,465	0	0	208,349	208,349	0	0	0
0024835	IRVINE	CA		02/24/1999	3,439,546	0	0	3,386,666	3,386,666	0	0	0
0024873	FORT MYERS	FL		10/29/1999	2,008,759	0	0	1,997,204	1,997,204	0	0	0
OR23739	FAIRDALE	KY		06/29/2000	24,867	0	0	3,624	3,624	0	0	0
OR24092	GRAND RAPIDS	MI		08/27/1997	504,697	0	0	481,699	481,699	0	0	0
OR24102	ALAIEDON TWP	MI		07/27/2000	487,066	0	0	484,467	484,467	0	0	0
OR24103	ALAIEDON TWP	MI		07/27/2000	487,919	0	0	484,467	484,467	0	0	0
OR24162	LANSING	MI		03/30/1999	934,314	0	0	925,042	925,042	0	0	0
OR24376	INDIANAPOLIS	IN		07/13/1995	985,560	0	0	967,542	967,542	0	0	0
OR24404	GIG HARBOR	WA		11/27/1996	1,236,230	0	0	1,194,125	1,194,125	0	0	0
OR24444	S. S. SHORES	FL		09/01/1995	1,265,568	0	0	1,200,074	1,200,074	0	0	0
0023386	CINCINNATI	OH		03/30/1970	77,043	0	0	77,043	77,043	0	0	0
0023437	CINCINNATI	OH		06/30/1971	230,877	0	0	230,877	230,877	0	0	0
0199999 - Mortgages closed by repayment					56,413,931	0	0	54,999,830	54,949,830	0	(50,000)	(50,000)
0024603	NEWFANE	NY		03/01/1996	2,706,246	0	0	2,665,602	2,638,946	0	(26,656)	(26,656)
0024627	MACOMB	IL		06/11/1996	857,596	0	0	850,916	842,406	0	(8,509)	(8,509)
0024788	LAKE CLARK SHRS	FL		07/10/1998	1,600,000	0	0	1,600,000	1,881,516	0	281,516	281,516
0024794	INDEPENDENCE	MO		09/01/1998	563,446	0	0	554,712	525,000	0	(29,712)	(29,712)
0024804	LAKE WORTH	FL		10/15/1998	960,000	0	0	960,000	1,130,098	0	170,098	170,098
OR23924	ST JOSEPH	MO		04/26/1996	687,555	0	0	678,783	671,995	0	(6,788)	(6,788)
OR24173	BOULDER	CO		11/06/1998	1,645,782	0	0	1,629,238	1,612,946	0	(16,292)	(16,292)
0299999 - Mortgages sold					9,020,625	0	0	8,939,251	9,302,907	0	363,656	363,656
0024478	COLUMBUS	OH		12/31/1992	3,641,109	0	0	3,632,347	0	0	0	0
0399999 - Mortgages transferred					3,641,109	0	0	3,632,347	0	0	0	0
9999999 Totals					69,075,665	0	0	67,571,428	64,252,737	0	313,656	313,656

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE BA - PART 2

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

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										
NONE												
9999999 Totals												

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Designation	20 Date Acquired	21 Effective Rate of Inter- est		
			4 Rate of	5 How Paid									14 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year								
Issuer Obligations (10) United States																						
152383-AA-3	CENT AMER BK FOR ECON INTL GUARANTOR-U.S. GOVERNMENT		10.375	FA	02/01/2014			4,150,915	4,150,915	0.0000	4,150,915	4,150,915	179,441	430,657					1	04/28/1987	10.374	
3128X0-EE-5	FREDDIE MAC MTN		6.000	MN	11/06/2017			13,370,000	13,370,000	0.0000	13,370,000	13,370,000	122,558						1	11/20/2002	6.000	
312925-3B-4	FREDDIE MAC		6.100	FA	08/28/2017			15,000,000	15,000,000	0.0000	15,000,000	15,000,000	312,625						1PE	08/22/2002	6.100	
3136F1-VN-7	FANNIE MAE		7.000	AO	04/04/2017			2,595,000	2,595,000	101.2500	2,627,438	2,595,000	43,899	90,825					1PE	03/19/2002	7.000	
3136F1-WC-0	FANNIE MAE		7.050	AO	04/10/2017			2,405,000	2,405,000	101.3750	2,438,069	2,405,000	38,149	84,776					1PE	03/20/2002	7.050	
83162C-AG-8	SMALL BUSN ADMIN 87-C		8.200	MS	03/01/2007			99,220	99,220	0.0000	99,220	99,220	2,742	8,137					1	03/13/1987	8.200	
912810-DU-9	US TREAS BOND		9.375	FA	02/15/2006			32,831,647	30,000,000	122.0000	36,600,000	35,347,826	1,062,330	2,578,125	(760,352)				1	02/26/2002	6.013	
912827-L8-3	US TREAS NOTE		5.750	FA	08/15/2003			8,316,880	8,315,000	102.7810	8,546,240	8,329,327	180,591	478,113	(2,893)				1	11/10/1997	5.712	
Total United States								78,768,662	75,935,135	XXX	82,831,882	81,297,288	1,942,335	3,670,633	(763,245)	0	0	XXX	XXX	XXX		
0199999 - Total Bonds - U.S. Government - Issuer Obligations								78,768,662	75,935,135	XXX	82,831,882	81,297,288	1,942,335	3,670,633	(763,245)	0	0	XXX	XXX	XXX		
Single Class Mortgage (SC) United States																						
362127-BA-9	GNMA I GP POOL# 090033		9.500	MTLY	08/15/2009			12,448	12,541	0.0000	12,448	12,393	99	1,191	7				1	05/26/1987	9.818	
362127-BK-7	GNMA I GP POOL# 090042		9.500	MTLY	08/15/2009			10,735	10,813	0.0000	10,735	10,685	86	1,027	4				1	05/26/1987	9.803	
362127-M8-2	GNMA I GP POOL# 090383		9.500	MTLY	10/15/2009			16,101	16,220	0.0000	16,101	16,027	128	1,537	11				1	05/26/1987	9.809	
362127-Q3-9	GNMA I GP POOL# 090474		9.500	MTLY	10/15/2009			51,801	52,402	0.0000	51,801	51,780	415	4,978	(187)				1	05/26/1987	10.481	
362127-RJ-3	GNMA I GP POOL# 090489		9.500	MTLY	08/15/2009			46,830	47,168	0.0000	46,830	46,608	373	4,481	35				1	05/26/1987	9.803	
362127-YS-5	GNMA I GP POOL# 090721		9.500	MTLY	10/15/2009			1,235	1,244	0.0000	1,235	1,229	10	118	1				1	05/26/1987	9.805	
362128-BJ-8	GNMA I GP POOL# 090941		9.500	MTLY	09/15/2009			1,648	1,640	0.0000	1,648	1,640	13	158	7				1	05/26/1987	9.801	
362155-KV-4	GNMA I SF POOL# 154308		8.000	MTLY	06/15/2016			129,647	130,376	0.0000	129,647	129,439	869	10,430	176				1	12/22/1986	8.177	
362159-UW-3	GNMA I SF POOL# 158197		8.000	MTLY	06/15/2016			21,205	21,328	0.0000	21,175	21,175	142	1,706	(1)				1	12/22/1986	8.186	
36216E-F2-4	GNMA I SF POOL# 162285		8.000	MTLY	05/15/2016			183,929	185,154	0.0000	183,929	183,823	1,234	14,812	(10)				1	12/22/1986	8.252	
36216H-J3-1	GNMA I SF POOL# 165082		8.000	MTLY	06/15/2016			262,295	263,780	0.0000	262,295	261,885	1,759	21,102	34				1	12/22/1986	8.178	
36216X-PL-9	GNMA I SF POOL# 177827		8.000	MTLY	11/15/2016			58,891	59,226	0.0000	58,891	58,801	395	4,738	8				1	12/22/1986	8.178	
Total United States								796,765	801,912	XXX	796,765	795,485	5,523	66,278	85	0	0	XXX	XXX	XXX		
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities								796,765	801,912	XXX	796,765	795,485	5,523	66,278	85	0	0	XXX	XXX	XXX		
0399996 - Bonds - U.S. Government								79,565,427	76,737,047	XXX	83,628,647	82,092,773	1,947,858	3,736,911	(763,160)	0	0	XXX	XXX	XXX		
0399999 - Total - U.S. Government Bonds								79,565,427	76,737,047	XXX	83,628,647	82,092,773	1,947,858	3,736,911	(763,160)	0	0	XXX	XXX	XXX		
All other Governments Issuer Obligations (10) Canada																						
683078-FY-0	ONTARIO HYDRO CP		7.450	MS	03/31/2013			2,993,221	3,000,000	123.2660	3,697,980	2,990,130	56,496	223,500	428				1	03/31/1993	7.482	
Total Canada								2,993,221	3,000,000	XXX	3,697,980	2,990,130	56,496	223,500	428	0	0	XXX	XXX	XXX		
0499999 - Total Bonds - All Other Government - Issuer Obligations								2,993,221	3,000,000	XXX	3,697,980	2,990,130	56,496	223,500	428	0	0	XXX	XXX	XXX		
0699999 - Total Bonds - All Other Government - Defined Multi-Class Residential Mortgage-Backed Securities								0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	
1099997 - Bonds - All Other Governments - Canada								2,993,221	3,000,000	XXX	3,697,980	2,990,130	56,496	223,500	428	0	0	XXX	XXX	XXX		
1099998 - Bonds - All Other Governments - Other Countries								0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
1099999 - Total - All Other Government Bonds								2,993,221	3,000,000	XXX	3,697,980	2,990,130	56,496	223,500	428	0	0	XXX	XXX	XXX		
State, Territories and Possessions Issuer Obligations (10) United States																						
677555-RT-3	STATE OF OHIO SERIES 1993-5		7.540	MJSD	06/01/2013			2,177,778	2,177,778	0.0000	2,177,778	2,177,778	13,684	164,204					1PE	09/21/1993	7.611	
677555-UT-9	STATE OF OHIO 144A OHIO ENTERPRISE BOND FUND		8.570	MJSD	06/01/2020			5,980,000	5,980,000	0.0000	5,980,000	5,980,000	42,707	512,486					1PE	06/15/2000	8.662	
677555-UW-2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1 144A		7.050	MJSD	03/01/2017			3,140,000	3,140,000	0.0000	3,140,000	3,140,000	18,448	121,139					1PE	05/01/2002	7.112	
677555-YS-0	STATE OF OHIO OHIO ENTERPRISE BD 2002-5 144A		6.080	MJSD	06/01/2014			10,000,000	10,000,000	0.0000	10,000,000	10,000,000	91,200						1PE	10/08/2002	6.126	
Total United States								21,297,778	21,297,778	XXX	21,297,778	21,297,778	166,039	797,829	0	0	0	XXX	XXX	XXX		
Total United States								21,297,778	21,297,778	XXX	21,297,778	21,297,778	166,039	797,829	0	0	0	XXX	XXX	XXX		
1199999 - Total Bonds - States, Territories and Possessions - Issuer Obligations								21,297,778	21,297,778	XXX	21,297,778	21,297,778	166,039	797,829	0	0	0	XXX	XXX	XXX		
1799996 - Bonds - States, Territory, Poss - United States								21,297,778	21,297,778	XXX	21,297,778	21,297,778	166,039	797,829	0	0	0	XXX	XXX	XXX		
1799997 - Bonds - States, Territory, Poss - Canada								0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21			
			4	5									14	15									
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest			
1799998	- Bonds - States, Territory, Poss - Other Countries							0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX		
1799999	- Total - States, Territories and Possessions							21,297,778	21,297,778	XXX	21,297,778	21,297,778	166,039	797,829	0	0	0	0	XXX	XXX	XXX		
Political Subdivisions of States																							
Issuer Obligations (10)																							
United States																							
United States																							
223264-AV-4	COVINGTON KY ECONOMIC DEV REV		.8.200	JD	12/01/2013			5,008,966	5,000,000	.0.0000	5,008,966	5,012,500	34,167	410,000	(494)			1PE	11/30/1992	8.175			
452010-X3-0	ILLINOIS HOUSING DEV AUTH		.8.230	MS	03/01/2005			1,760,000	1,760,000	.0.0000	1,760,000	1,760,000	48,283	144,848				1PE	05/26/1994	8.230			
452010-X4-8	ILLINOIS HOUSING DEV AUTH		.8.230	MS	09/01/2005			1,835,000	1,835,000	.0.0000	1,835,000	1,835,000	50,340	151,021				1PE	05/26/1994	8.230			
812625-4E-8	CITY OF SEATTLE WA		.7.680	AO	10/01/2014			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	96,000	384,000				1PE	03/24/1994	7.680			
Total United States								13,603,966	13,595,000	XXX	13,603,966	13,607,500	228,790	1,089,869	(494)	0	0	0	XXX	XXX	XXX		
Total United States								13,603,966	13,595,000	XXX	13,603,966	13,607,500	228,790	1,089,869	(494)	0	0	0	0	0	XXX	XXX	XXX
1899999	- Total Bonds - Political Subdivisions - Issuer Obligations							13,603,966	13,595,000	XXX	13,603,966	13,607,500	228,790	1,089,869	(494)	0	0	0	XXX	XXX	XXX		
2499996	- Bonds - Political Subdivision - United States							13,603,966	13,595,000	XXX	13,603,966	13,607,500	228,790	1,089,869	(494)	0	0	0	XXX	XXX	XXX		
2499997	- Bonds - Political Subdivision - Canada							0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX		
2499998	- Bonds - Political Subdivision - Other Countries							0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX		
2499999	- Total - Political Subdivisions Bonds							13,603,966	13,595,000	XXX	13,603,966	13,607,500	228,790	1,089,869	(494)	0	0	0	XXX	XXX	XXX		
Special Revenue & Assessment																							
Issuer Obligations (10)																							
United States																							
United States																							
192288-FE-3	CITY OF COFFEYVILLE KANSAS 1999 B TAXABLE ELEC UTIL REV		.8.200	JD	06/01/2019			2,285,838	2,450,000	109.0510	2,671,750	2,271,150	16,742	200,900	5,331			2	12/28/1999	9.037			
280792-AA-0	EDINBURG TEX INDL DEV CORP GUAR LEASE REV BD TAX SER 1999		.8.180	MN	11/01/2028			12,008,719	11,335,000	106.2670	12,045,364	12,040,801	154,534	927,203	(23,797)			1	03/13/2002	7.505			
373540-20-5	GEORGIA MUN ELEC AUTH REV		.7.400	JJ	01/01/2012			854,440	860,000	.0.0000	854,440	851,262	31,820	63,640	420			1PE	03/30/1993	7.500			
373540-2S-1	GEORGIA MUN ELEC AUTH REV		.7.500	JJ	01/01/2013			918,600	925,000	.0.0000	918,600	915,454	34,688	69,375	415			1PE	03/30/1993	7.600			
373540-2U-6	GEORGIA MUN ELEC AUTH REV		.7.550	JJ	01/01/2014			868,568	875,000	.0.0000	868,568	865,813	33,031	66,063	362			1PE	03/30/1993	7.650			
405866-AA-2	HALIFAX REG ECON DEV CORP		.9.250	AO	10/01/2005			1,433,413	1,438,000	112.8860	1,623,301	1,423,864	33,254	133,015	1,110			1	06/14/1991	9.428			
48730P-AB-6	KEENAN DEV ASSOC OF TN 144A TAX LEASE REV BND SER2002		.8.000	JJ	07/15/2028			15,000,000	15,000,000	.0.0000	15,000,000	15,000,000	553,333	403,333				1PE	02/25/2002	8.002			
62621D-AA-8	MUN CORRECTIONS FINANCE LP 144A TAXABLE REV BONDS 2001		.8.470	FA	08/01/2016			9,655,522	9,655,522	.0.0000	9,655,522	9,655,522	340,759	788,290				2	07/31/2001	8.471			
690298-AB-0	CITY OF OVERLAND PARK KS LESSEE-BLACK & VEATCH		.9.200	MN	05/12/2010			5,666,002	5,666,002	.0.0000	5,666,002	5,666,002	70,951	521,272				3	05/12/1995	9.200			
74526W-AG-4	PUERTO RICO HOUSING BK & FIN		.6.250	MTLY	01/01/2013			446,791	450,000	.0.0000	446,791	445,500	2,344	28,125	223			1PE	01/25/1996	6.431			
745291-ND-2	PUERTO RICO PUB FIN AUTH		.5.600	MTLY	08/01/2009			500,000	500,000	.0.0000	500,000	500,000	2,333	25,978				2PE	12/21/2001	5.600			
911551-AA-7	US ARMY HOSP CASH MGMT FUND SENIOR SECURED NOTES 2002-1		.7.467	MTLY	05/01/2032			9,954,000	9,954,000	.0.0000	9,954,000	9,954,000	61,939	388,150				2	05/20/2002	7.584			
Total United States								59,591,893	59,108,524	XXX	60,204,338	59,589,368	1,335,728	3,615,344	(15,936)	0	0	0	XXX	XXX	XXX		
Total United States								59,591,893	59,108,524	XXX	60,204,338	59,589,368	1,335,728	3,615,344	(15,936)	0	0	0	0	0	XXX	XXX	XXX
2599999	- Total Bonds - Special Revenue - Issuer Obligations							59,591,893	59,108,524	XXX	60,204,338	59,589,368	1,335,728	3,615,344	(15,936)	0	0	0	XXX	XXX	XXX		
Single Class Mortgage (SC)																							
United States																							
United States																							
313401-YH-8	FHLMC 15 POOL# 360005		.9.500	MTLY	07/01/2017			24,020	24,392	.0.0000	24,020	23,996	193	2,313	15			1	07/24/1987	9.780			
31341Y-Y6-9	FHLMC 15 POOL# 219733		.8.500	MTLY	02/01/2004			16	17	.0.0000	16	16	1	1				1	02/20/1990	13.725			
313450-HJ-3	FHLMC 15 POOL# 501133		.8.500	MTLY	02/01/2004			330	339	.0.0000	330	315	2	29	3			1	02/20/1990	10.878			
31345R-6F-1	FHLMC 15 POOL# 502670		.8.500	MTLY	01/01/2005			20,382	20,745	.0.0000	20,382	19,773	147	1,763	59			1	02/20/1990	9.301			
31345R-6Y-0	FHLMC 15 POOL# 502687		.8.500	MTLY	02/01/2005			13,705	13,954	.0.0000	13,705	13,300	99	1,186	40			1	02/20/1990	9.313			
31345R-V4-8	FHLMC 15 POOL# 502435		.8.500	MTLY	12/01/2004			16,755	17,121	.0.0000	16,755	16,319	121	1,455	(10)			1	02/20/1990	9.791			
31362S-3X-1	FNMA 15 POOL# 070114		.9.500	MTLY	12/01/2003			2,934	2,952	.0.0000	2,934	2,936	23	280				1	02/21/1990	9.618			
31363A-D2-6	FNMA 15 POOL# 082921		.9.500	MTLY	10/01/2004			2,553	2,570	.0.0000	2,553	2,556	20	244				1	02/21/1990	9.666			
31363G-KZ-2	FNMA 15 POOL# 088512		.9.500	MTLY	12/01/2004			3,978	4,003	.0.0000	3,978	3,982	32	380				1	02/21/1990	9.659			
31364R-KY-0	FNMA 30 POOL# 114711		.8.500	MTLY	11/01/2009			92,139	92,873	.0.0000	92,139	91,974	658	7,820	43			1	03/18/1991	8.728			

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Designation	20 Date Acquired	21 Effective Rate of Interest					
			4 Rate of	5 How Paid									14 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year											
Total United States								176,812	178,966	XXX	176,812	175,167	1,295	15,471	150	0	0	0	XXX	XXX	XXX				
Total United States								176,812	178,966	XXX	176,812	175,167	1,295	15,471	150	0	0	0	0	0	XXX	XXX	XXX		
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities								176,812	178,966	XXX	176,812	175,167	1,295	15,471	150	0	0	0	0	XXX	XXX	XXX			
Defined Multi-Class Residential (DR) United States United States																									
312912-V8-8	FHLMC REMIC 1411 KB		7.000	MTLY	08/15/2009	08/01/2009		9,158,584	9,322,000	0.0000	9,158,584	8,612,654	54,378	652,540	123,333			1	11/30/1992	8.098					
312914-TU-8	FHLMC REMIC 1468 M		7.000	MTLY	01/15/2010	01/01/2010		4,994,299	5,000,000	0.0000	4,994,299	5,021,875	29,167	350,000	(5,937)			1	05/11/1993	7.011					
313399-EK-9	FHLMC 2348 ZK		6.000	MTLY	08/15/2031	01/01/2031		14,582,218	14,440,587	0.0000	14,582,218	14,582,274	72,203	71,844	(2,056)			1	12/01/2002	5.899					
31339D-7A-0	FHLMC 2417 KZ		6.000	MTLY	02/15/2032	12/01/2031		14,831,228	15,276,219	0.0000	14,831,228	14,824,739	76,381	226,871	6,489			1	12/01/2002	6.409					
31339G-JU-6	FHLMC 2367 ZK		6.000	MTLY	10/15/2031	09/01/2031		16,161,178	16,084,817	0.0000	16,161,178	16,164,046	80,424	238,880	(2,869)			1	12/01/2002	5.973					
31339L-PS-3	FHLMC 2393 Z		5.500	MTLY	12/15/2031	11/01/2031		4,284,725	5,282,039	0.0000	4,284,725	4,275,100	24,209	142,954	9,625			1	12/01/2002	7.336					
31339M-FE-3	FHLMC 2389 ZB		6.000	MTLY	12/15/2031	10/01/2031		9,960,702	10,779,215	0.0000	9,960,702	9,953,723	53,896	212,916	6,979			1	12/01/2002	6.770					
31339N-5V-4	FHLMC 2403 DZ		5.500	MTLY	01/15/2032	11/01/2031		6,946,292	7,901,607	0.0000	6,946,292	6,937,870	36,216	143,218	8,422			1	12/01/2002	6.698					
31339N-UW-4	FHLMC 2430 DZ		6.000	MTLY	03/15/2032	10/01/2013		4,752,114	4,995,394	0.0000	4,752,114	4,743,182	24,977	74,188	8,932			1	11/01/2002	6.871					
31339V-AA-6	FHLMC ALPHA SERIES MH-1 A		10.150	MTLY	04/15/2006			5,137	5,137	0.0000	5,137	5,138	23	526				1	03/28/1989	10.357					
31339W-XR-2	FHLMC 2439 EZ		6.000	MTLY	04/15/2032	01/01/2032		9,933,841	10,476,797	0.0000	9,933,841	9,924,793	52,384	206,943	9,049			1	12/01/2002	6.683					
3133T2-DL-1	FHLMC REMIC 1642 PJ		6.000	MTLY	11/15/2023	07/01/2023		4,745,263	5,000,000	0.0000	4,745,263	4,524,219	25,000	300,000	60,955			1	02/15/1994	7.114					
3133T4-NY-8	FHLMC REMIC 1694 VC		6.500	MTLY	11/15/2009	11/01/2009		4,292,353	4,420,605	0.0000	4,292,353	4,018,606	23,945	287,339	64,311			1	05/03/1994	7.809					
3133T6-MM-0	FHLMC 1798-B BA		6.500	MTLY	10/15/2008	04/01/2007		459,736	464,168	0.0000	459,736	451,766	2,514	30,171	1,152			1	01/05/1996	7.260					
3133TH-TM-9	FHLMC 2116 ZA		6.000	MTLY	01/15/2029	12/01/2028		11,889,903	12,641,683	0.0000	11,889,903	11,876,866	63,208	249,705	13,038			1	12/01/2002	6.767					
3133TJ-HS-5	FHLMC 2125 JZ		6.000	MTLY	02/15/2029	10/01/2028		11,963,512	12,578,789	0.0000	11,963,512	11,950,713	62,894	248,462	12,799			1	12/01/2002	6.692					
31359A-X3-8	FNMA REMIC 1993-101 PH		7.000	MTLY	03/25/2008	01/01/2005		4,979,026	5,000,000	0.0000	4,979,026	4,989,844	29,167	350,000	(1,544)			1	06/30/1993	7.067					
31359D-Y9-8	FNMA REMIC 1993-187 L		6.500	MTLY	07/25/2023	12/01/2017		4,812,477	5,000,000	0.0000	4,812,477	4,714,063	27,083	325,000	24,129			1	02/25/1994	7.137					
31359F-AM-0	FNMA REMIC 1993-208 K		6.500	MTLY	11/25/2023	10/01/2023		3,865,501	3,993,000	0.0000	3,865,501	3,787,111	21,629	259,545	23,238			1	02/25/1994	7.094					
31359G-B8-8	FNMA REMIC 1994-30 K		6.500	MTLY	02/25/2024	02/01/2024		4,841,167	5,000,000	0.0000	4,841,167	4,765,625	27,083	325,000	22,135			1	02/28/1994	7.025					
31359G-PM-2	FNMA REMIC 1994-15 Q		5.500	MTLY	06/25/2009	06/01/2009		4,752,296	4,882,848	0.0000	4,752,296	4,436,543	22,380	268,557	66,325			1	02/28/1994	6.718					
31359L-H3-2	FNMA 1995-W5 A5		7.080	MTLY	12/25/2025	04/01/2018		5,000,000	5,000,000	0.0000	5,000,000	5,000,000	29,500	354,000				1	01/11/1996	7.134					
31392D-SU-5	FNMA 2001-35 ZG		6.500	MTLY	08/25/2031	06/01/2031		5,232,129	5,448,033	0.0000	5,232,129	5,229,233	29,510	173,752	2,896			1	12/01/2002	6.980					
31392D-J7-8	FNMA 2002-W5 A11		6.750	MTLY	03/25/2032	03/01/2032		15,152,650	15,426,648	0.0000	15,152,650	15,154,773	86,775	426,648	(2,123)			1	12/01/2002	6.937					
31392E-H6-0	FNMA 2002-69 Z		5.500	MTLY	10/25/2032	12/01/2031		14,199,255	15,207,197	0.0000	14,199,255	14,194,765	69,700	138,447	4,489			1	12/01/2002	6.097					
31392K-HM-1	FHLMC 2445 OZ		6.500	MTLY	05/15/2032	05/01/2032		12,649,958	12,981,730	0.0000	12,649,958	12,644,274	70,318	277,503	5,684			1	12/01/2002	6.880					
31392M-U4-2	FHLMC 2463 Z		6.000	MTLY	06/15/2032	06/01/2032		12,850,225	13,394,908	0.0000	12,850,225	12,836,869	66,975	264,583	13,356			1	12/01/2002	6.645					
31392M-U5-9	FHLMC 2463 ZB		6.500	MTLY	06/15/2032	06/01/2032		15,376,613	15,494,148	0.0000	15,376,613	15,375,688	83,927	331,209	925			1	12/01/2002	6.657					
31392P-HP-3	FHLMC 2459 LZ		6.500	MTLY	06/15/2032	03/01/2031		14,843,207	15,494,148	0.0000	14,843,207	14,826,179	83,927	494,149	17,028			1	12/01/2002	7.126					
31392P-RL-1	FHLMC 2484 Z		6.000	MTLY	07/15/2032	04/01/2032		4,509,545	5,126,256	0.0000	4,509,545	4,505,944	25,631	126,256	3,602			1	12/01/2002	7.130					
31392P-WS-0	FHLMC 2472 ZC		6.000	MTLY	07/15/2032	09/01/2013		15,368,750	15,378,768	0.0000	15,368,750	15,369,204	76,894	76,511	(454)			1	12/01/2002	6.054					
31392R-RJ-2	FHLMC 2468 ZA		6.000	MTLY	07/15/2032	07/01/2032		14,585,022	15,378,768	0.0000	14,585,022	14,568,487	76,894	303,769	16,535			1	12/01/2002	6.756					
31392R-ST-9	FHLMC 2493 KZ		5.250	MTLY	03/15/2032	01/01/2032		7,314,514	8,192,290	0.0000	7,314,514	7,310,357	35,841	35,685	4,157			1	12/01/2002	6.573					
31392R-WT-4	FHLMC 2492 Z		5.500	MTLY	08/15/2032	11/01/2031		7,018,972	8,147,678	0.0000	7,018,972	7,010,178	37,344	147,678	8,794			1	12/01/2002	6.869					
31392U-EE-0	FHLMC 2504 Z		6.000	MTLY	09/15/2032	07/01/2032		14,554,170	15,226,127	0.0000	14,554,170	14,544,095	76,131	226,127	10,075			1	12/01/2002	6.626					
31392U-JL-9	FHLMC 2499 VZ		6.000	MTLY	09/15/2032	06/01/2032		21,118,308	21,671,853	0.0000	21,118,308	21,113,547	108,359	290,104	4,761			1	12/01/2002	6.330					
31392W-DL-1	FHLMC 2514 ZA		5.500	MTLY	10/15/2032	07/01/2032		13,998,008	15,137,814	0.0000	13,998,008	13,994,064	69,382	137,815	3,944			1	12/01/2002	6.195					
31392W-JU-5	FHLMC 2509 ZQ		5.500	MTLY	10/15/2032	06/01/2032		4,697,352	5,045,938	0.0000	4,697,352	4,695,938	23,127	45,938	1,414			1	12/01/2002	6.166					
38373V-M3-1	GNMA 2002-87 Z		5.500	MTLY	11/30/2032	09/01/2032		19,392,326	20,091,667	0.0000	19,392,326	19,391,598	92,087		729			1	11/08/2002	5.814					
38373V-M7-2	GNMA 2002-87 CA		5.500	MTLY	11/20/2030	07/01/2013		10,024,811	10,000,000	0.0000	10,024,811	10,025,000	45,833		(189)			1	12/19/2002	5.478					
38373X-L2-0	GNMA 2002-55 PE		6.000	MTLY	07/20/2032	06/01/2016		14,539,789	14,003,000	0.0000	14,539,789	14,541,240	70,015		(1,451)			1	12/19/2002	5.505					
Total United States								394,637,156	410,391,919	XXX	394,637,156	392,894,183	2,067,331	8,814,833	542,677	0	0	0	XXX	XXX	XXX				
Total United States								394,637,156	410,391,919	XXX	394,637,156	392,894,183	2,067,331	8,814,833	542,677	0	0	0	0	0	XXX	XXX	XXX		
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities								394,637,156	410,391,919	XXX	394,637,156	392,894,183	2,067,331	8,814,833	542,677	0	0	0	0	0	XXX	XXX	XXX		
3199996 - Bonds - Special Revenue - United States								454,405,861	469,679,409	XXX	455,018,306	452,658,718	3,404,354	12,445,648	526,891	0	0	0	0	0	0	0	XXX	XXX	XXX
3199997 - Bonds - Special Revenue - Canada								0	0	XXX	0	0	0	0	0										

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21		
			4	5									14	15								
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest		
3199999 - Total - Special Revenue Bonds																						
Public Utilities (unaffiliated)																						
Issuer Obligations (10)																						
United States																						
017363-AE-2	ALLEGHENY ENERGY SUPPLY CO LLC 144A		.8 250	AO	04/15/2012			8,084,649	8,000,000	64.0000	5,120,000	8,088,780	139,333	342,833	(4,131)			4		04/04/2002	8.085	
056037-AC-8	BVPS FUNDING CORP		.8 330	JD	12/01/2007			3,588,689	3,607,000	0.0000	3,588,689	3,555,898	25,039	300,463	2,706			2		11/19/1992	8.524	
060077-C@-1	BANGOR PACIFIC HYDRO ASSN		10 260	MJSD	12/01/2008			2,815,347	2,815,347	0.0000	2,815,347	2,815,347	24,071	292,064				2		01/29/1987	10.391	
077853-AA-7	BELL ATLANTIC BAT PARTNERS		.8 530	JJ	01/05/2006			1,973,139	1,939,174	0.0000	1,973,139	2,024,383	80,868	158,645	(7,278)			1		07/05/2002	7.965	
100599-BK-4	BOSTON EDISON CO DEBENTURES		.7 800	MS	03/15/2023		101.480	6,689,089	7,000,000	104.5410	7,317,870	6,657,400	160,767	546,000	2,512			1		10/05/2001	8.202	
125152-AC-2	CE GENERATION LLC SENIOR SECURED NOTE		.7 416	JD	12/15/2018			3,805,922	3,786,750	85.7350	3,246,570	3,807,955	12,481	280,825	(588)			3		03/09/2000	7.332	
155771-AQ-1	CENTRAL VERMONT PUBLIC SERVICE		.8 125	FA	08/01/2004			10,000,000	10,000,000	106.0770	10,607,700	10,000,000	338,542	812,500				2PE		04/27/2001	8.125	
170356-AA-7	CHOCTAW GENERATION SERIES A		.8 368	JD	06/15/2023			3,000,000	3,000,000	0.0000	3,000,000	3,000,000	7,671					2PE		12/17/2002	8.368	
186108-BK-1	CLEVELAND ELECTRIC ILLUM 23E		.9 000	JJ	07/01/2023			1,986,347	2,000,000	106.4040	2,128,080	1,985,200	90,000	180,000	224			2		02/22/1993	9.074	
196522-AD-8	COLORADO INTERSTATE GAS CO		10 000	JD	06/15/2005			8,129,852	8,080,000	101.0000	8,080,000	8,470,180	35,556	800,000	(46,337)			3		09/16/1992	9.237	
202795-FQ-8	COMMONWEALTH EDISON 1ST MORTGAGE SERIES 97		.7 750	JJ	07/15/2023	07/15/2013	100.000	9,125,822	9,000,000	105.6730	9,510,570	9,135,000	321,625	697,500	(7,495)			1PE		08/16/2001	7.555	
202795-FR-6	COMMONWEALTH EDISON		.6 400	AO	10/15/2005			3,714,778	4,000,000	108.4810	4,339,240	3,184,280	54,044	256,000	85,988			2		07/18/1994	9.370	
209111-CF-8	CONSOLIDATED EDISON CO N Y I DEBENTURES		.7 125	FA	02/15/2029	02/15/2019	100.000	7,589,820	7,500,000	104.7400	7,855,500	7,591,875	201,875	534,375	(2,055)			1PE		11/14/2001	7.000	
209111-CJ-0	CONSOLIDATED EDISON CO N Y I DEBENTURES		.7 750	JD	06/01/2026	06/01/2016	100.000	2,236,934	2,200,000	110.8880	2,439,536	2,238,500	14,208	170,500	(1,456)			1		10/09/2001	7.549	
290408-AB-9	ELWOOD ENERGY LLC SENIOR SECURED NOTES		.8 159	JJ	07/05/2026			9,797,930	9,797,500	92.4880	9,061,512	9,797,500	390,807	99,689				2		03/22/2002	8.156	
	FIRST COMMERCIAL NATL BANK SEC LA OLD RIVER HYDRO LTD		12 480	MN	05/01/2020			9,141,605	9,141,605	0.0000	9,141,605	9,141,605	190,145	1,140,872				4		08/23/1990	12.474	
361706-AA-2	GGIB FUNDING CORP		.7 430	JJ	01/15/2011	01/15/2010	100.000	2,193,862	2,193,862	104.2390	2,286,860	2,193,862	75,163	163,004				2PE		01/18/1994	7.430	
362320-AT-0	GTE CORP		.8 750	MN	11/01/2021			5,212,466	5,000,000	123.7350	6,186,750	5,245,200	72,917	437,500	(4,579)			1PE		10/16/1992	8.300	
362320-AW-3	GTE CORP DEBENTURES		.7 900	FA	02/01/2027		101.185	9,695,102	9,300,000	108.0870	10,052,091	9,708,500	306,125	576,700	(13,398)			1PE		03/21/2002	7.402	
39072K-AA-4	GREAT LAKES PWR		.9 000	FA	08/01/2004			11,969,783	12,000,000	106.0610	12,727,320	11,865,650	450,000	1,080,000	16,985			2PE		02/16/1995	9.175	
39072K-AE-6	GREAT LAKES PWR		.8 300	MS	03/01/2005			4,978,694	5,000,000	106.3310	5,316,550	4,951,900	138,333	415,000	8,633			2		08/18/1999	8.520	
402550-BY-2	GULF STATES UTILS		.8 940	JJ	01/01/2022			5,000,000	5,000,000	104.3260	5,216,300	5,000,000	223,500	447,000				2PE		05/24/1996	8.940	
402550-CA-3	GULF STATES UTILS		.8 700	AO	04/01/2024			4,966,508	5,000,000	104.3570	5,217,850	4,962,750	108,750	435,000	530			2PE		05/24/1996	8.770	
	H & P INV PARTNERS-CARMEL INC 144A LEASE RENTAL REV BND 2000		.8 700	FA	02/15/2021			14,711,379	14,711,379	0.0000	14,711,379	14,711,379	483,514	1,279,890				1PE		04/27/2001	8.696	
437410-AA-1	HOMER CITY FUNDING LLC SENIOR SECURED NOTES		.8 137	AO	10/01/2019			5,000,000	5,000,000	82.5640	4,128,200	5,000,000	101,713	406,850				2		12/13/2001	8.134	
452092-BO-1	ILLINOIS POWER CO		.7 500	JJ	07/15/2025			3,978,418	4,000,000	86.1250	3,445,000	3,976,000	138,333	300,000	357			4		07/22/1993	7.550	
455665-AJ-8	INDIANTOWN COGENERATION		.9 260	JD	12/15/2010			3,309,856	3,309,856	108.5220	3,591,922	3,309,856	13,622	306,493				2PE		11/22/1994	9.258	
462613-AD-2	IPALCO ENTERPRISES INC SENIOR SECURED NOTES		.7 625	MN	11/14/2011			14,000,000	14,000,000	87.0000	12,180,000	14,000,000	136,403	533,750				3		05/30/2002	7.624	
481927-AA-9	JUNIPER GENERATION LLC 144A		.8 959	JD	12/31/2012			4,632,381	4,632,381	74.8010	3,465,067	4,632,381	1,153	415,015				4		07/31/2000	8.961	
485260-AY-9	KANSAS GAS & ELEC		.8 290	MS	03/29/2016			5,495,046	5,500,000	90.5810	4,981,955	5,493,780	116,521	455,950	231			3		10/01/1992	8.301	
50185K-AC-1	LG&E CAPITAL CORP 144A		.6 205	MN	05/01/2004			6,346,532	6,500,000	0.0000	6,346,532	6,175,000	67,221	403,325	105,217			1PE		04/27/2001	8.114	
50217B-AF-6	LSP BATESVILLE FUNDING CORP SERIES D		.8 160	JJ	07/15/2025			9,240,540	9,500,000	70.4090	6,688,855	9,230,120	357,453	673,200	5,937			4		01/29/2002	8.457	
59832W-AF-6	MIDWEST GENERATION LLC SERIES B PASS THRU CERT		.8 560	JJ	01/02/2016			10,017,479	10,000,000	0.0000	10,017,479	10,018,750	425,622	642,000	(1,271)			3		01/03/2002	8.529	
60467M-AB-7	MIRANT MID ATLANTIC SERIES B PASS THRU CERT		.9 125	JD	06/30/2017			8,945,278	8,945,278	69.0000	6,172,242	8,945,278	2,267	816,257				3		08/17/2001	9.122	
60467M-AC-5	MIRANT MID ATLANTIC SERIES C PASS THRU CERT		10 060	JD	12/30/2028			4,890,731	4,875,472	67.0000	3,263,886	4,890,121	1,361	490,070	(376)			3		08/17/2001	10.012	
60467P-AQ-7	MIRANT AMERICAS GENERATION SENIOR NOTES		.8 500	AO	10/01/2021			10,092,088	10,000,000	44.5000	4,450,000	10,091,197	212,500	425,000	891			3		07/10/2002	8.401	
605417-BE-3	MISSISSIPPI PWR CO		.7 450	JD	06/01/2023	06/01/2013	100.000	4,784,787	4,765,000	104.1130	4,960,984	4,792,828	29,583	354,993	(1,227)			1PE		07/22/1993	7.392	
638862-A@-1	NATURAL GAS P L CO OF AMERICA		10 000	JD	06/23/2007			2,868,482	2,868,482	0.0000	2,868,482	2,868,482	6,374	286,848				1Z		03/23/1988	9.996	
641423-AZ-1	NEVADA POWER CO		.8 250	JD	06/01/2011			10,290,811	10,000,000	92.9900	9,299,000	10,311,081	68,750	825,000	(20,270)			3		02/01/2002	7.772	
66416T-AF-2	NORTHEAST GENERATION CO SENIOR SECURED SERIES B		.8 812	AO	10/15/2026			5,000,000	5,000,000	103.9330	5,196,650	5,000,000	93,016	436,928				2PE		02/07/2002	8.810	
665789-AL-7	NORTHERN STATES POWER 1ST MORTGAGE		.7 250	MS	03/01/2023			4,379,044	4,400,000	98.3150	4,325,860	4,378,000	106,333	319,000	1,044			2		01/02/2002	7.295	
668074-AJ-6	NORTHWESTERN CORP		.8 750	MS	03/15/2012			14,971,319	15,000,000	0.0000	14,971,319	14,969,763	386,458		1,556			3Z		10/29/2002	8.779	
677347-BJ-4	OHIO EDISON CO		.8 625	MS	09/15/2003			2,016,637	2,000,000	103.2260	2,064,520	2,167,400	50,792	172,500	(22,366)			2PE		03/17/1994	7.383	
69352B-AC-8	PPL MONTANA LLC PASS THROUGH CERTIFICATES		.8 903	JJ	07/02/2020			4,647,959	4,647,959	0.0000	4,647,959	4,647,959	205,754	413,808				2PE		04/16/2001	8.899	
69361L-AC-5	PSEG ENERGY HOLDINGS SENIOR NOTES		10 000	AO	10/01/2009			4,951,662	5,000,000	85.0000	4,250,000	4,940,230	125,000	500,000	4,787			2		08/29/2000	10.202	
69361L-AH-4	PSEG ENERGY HOLDINGS SENIOR NOTE		.8 500	JD	06/15/2011			9,984,221	10,000,000	81.5000	8,150,000	9,982,300	37,778	850,000	1,233			2		11/28/2001	8.527	
693659-AB-0	PVNGS II FUNDING CORP LESSEE-ARIZONIA PUBLIC SERVICE		.7 390	JD	06/30/2005			3,447,136	3,510,000	102.7140	3,605,261	3,164,265	721	259,389	22,895			2		08/02/1994	8.9	

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
723474-AA-0...	PINNACLE ONE PARTNERS 144A SENIOR SECURED NOTES		.8.830	FA	08/15/2004			3,000,000	3,000,000	94.3420	2,830,260	3,000,000	100,073	264,900				3	08/11/2000	8.830	
736508-BG-6...	PORTLAND GENERAL ELEC CO 144A 1ST MORTGAGE		.8.125	FA	02/01/2010			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	91,406					2PE	10/03/2002	8.125	
737662-BA-3...	POTOMAC EDISON 1ST MORTGAGE PUBLIC SERVICE CO COLO 1ST MTG NEW CENTURY		.8.000	JD	06/01/2024	06/01/2006	102.880	4,079,474	3,925,000	91.1580	3,577,952	4,086,906	26,167	314,000	(7,433)			2PE	03/18/2002	7.430	
744448-BA-8...	ENERGIES		.8.750	MS	03/01/2022		101.670	15,163,696	14,644,000	104.3680	15,283,650	15,184,400	427,117	640,675	(20,704)			2PE	07/02/2002	8.159	
744567-BB-3...	PUBLIC SVC EL&GS		.5.000	JJ	07/01/2037			41,871	32,000	76.1250	24,360	45,481	800	1,600	(147)			1	06/30/1951	3.461	
744567-DU-9...	PUBLIC SVC EL&GS TT		.7.375	MS	03/01/2014			11,907,278	12,000,000	103.2500	12,390,000	11,876,150	295,000	885,000	5,146			1PE	07/10/2001	7.478	
74531E-AA-0...	PUGET ENERGY INC SENIOR NOTES		.7.020	MS	12/01/2027			10,832,813	11,500,000	0.0000	10,832,813	10,827,940	237,705	403,650	4,873			2	08/07/2002	7.540	
74955*-AA-8...	RGS AEGCO FUNDING CORP LESSEE-AEP GENERATING CO RELIANT ENERGY MID-ATLANTIC PW SERIES B PASS THRU		.9.590	JD	12/07/2004			1,214,298	1,218,161	0.0000	1,214,298	1,198,871	7,788	116,822	1,476			2	12/06/1989	9.865	
75952A-AF-4...	CERT		.9.237	JJ	07/02/2017			11,654,377	11,170,333	62.0000	6,925,606	11,683,248	513,036	728,332	(28,871)			4	01/28/2002	8.543	
78412D-AD-1...	SEMCO ENERGY		.8.950	JJ	07/01/2008			6,987,132	7,000,000	101.0580	7,074,060	6,983,130	313,250	626,500	1,741			2	07/03/2000	8.993	
78412D-AE-9...	SEMCO ENERGY SENIOR NOTES		.8.000	MJSD	06/30/2016			5,000,000	5,000,000	96.5350	4,826,750	5,000,000	1,111	400,000				2PE	06/18/2001	8.000	
84250Q-AP-8...	SOUTHERN CALIFORNIA WATER MTN		.7.650	JD	09/01/2025			3,522,912	3,600,000	0.0000	3,522,912	3,520,764	22,950	275,400	1,218			1	09/20/2001	7.854	
84489S-AS-1...	SOUTHWEST GAS CORPORATION SENIOR NOTES		.7.625	MN	05/15/2012			8,082,698	8,000,000	107.6470	8,611,760	8,084,320	77,944	320,250	(1,622)			2	07/18/2002	7.469	
84489P-AE-8...	SOUTHWEST GAS COMPANY SERIES MTNA CINCINNATI GAS & ELECTRIC TIER 144A CERT TRUST		.6.760	AO	09/24/2027			4,354,779	4,500,000	0.0000	4,354,779	4,353,075	76,500	152,100	1,704			2PE	04/05/2002	7.037	
871928-AV-9...	1997-9		.6.500	AO	10/01/2007			10,080,566	11,000,000	109.2830	12,021,130	9,827,910	178,750	715,000	150,801			2	04/20/2001	8.687	
875127-AS-1...	TAMPA ELECTRIC		.6.875	JD	06/15/2012			3,078,503	3,000,000	109.7850	3,293,550	3,080,820	9,167	103,125	(2,317)			2PE	07/22/2002	6.500	
875127-AU-6...	TAMPA ELECTRIC		.6.375	FA	08/15/2012			12,206,805	12,000,000	0.0000	12,206,805	12,211,940	265,625		(5,135)			2PE	09/04/2002	6.134	
87943H-AT-6...	TEL & DATA SYS		.8.000	JJ	07/15/2023		100.000	14,025,853	14,500,000	0.0000	14,025,853	14,001,560	534,889	960,000	(5,449)			1PE	03/25/2002	8.189	
88031J-AB-2...	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND		.9.500	FA	02/01/2030			5,297,616	5,000,000	99.6010	4,980,050	5,304,150	197,917	475,000	(6,534)			2	01/16/2002	8.836	
913025-AH-5...	UNITED TELECOM		.9.500	AO	04/01/2003			4,003,364	4,000,000	101.7660	4,070,640	4,098,260	95,000	380,000	(13,049)			2	04/16/1992	9.145	
91730A-AA-1...	US GEN NEW ENGLAND INC SERIES 1998-A 144A		.7.459	JJ	01/02/2015			4,000,000	4,000,000	0.0000	4,000,000	4,000,000	148,351	298,360				3	11/30/1998	7.459	
Total United States								451,216,052	451,532,539	XXX	430,297,659	450,461,740	10,251,047	30,413,450	205,975	0	0	XXX	XXX	XXX	
Canada																					
64457*-AD-6...	NEWGRADE ENERGY INC NOTE GUARANTOR-50% CAN/50% SAC...		10.050	MTLY	08/30/2007			8,077,748	8,077,748	0.0000	8,077,748	8,077,748	2,255	811,814				1	09/10/1987	10.264	
Total Canada								8,077,748	8,077,748	XXX	8,077,748	8,077,748	2,255	811,814	0	0	0	0	XXX	XXX	XXX
Other Country																					
29244T-AH-4...	ENDESA - CHILE EMPRESA NACIONAL ELECTRICIDAD		.8.500	AO	04/01/2009			6,948,422	7,145,000	100.3120	7,167,292	6,892,924	151,831	607,325	22,533			2	06/12/2000	9.087	
45290#-AE-0...	IMATRAN VOIMA OY SER E SR NT		.8.620	JJ	07/16/2005			4,000,000	4,000,000	0.0000	4,000,000	4,000,000	158,033	344,800				1	07/16/1992	8.620	
46507V-AG-7...	ISRAEL ELECTRIC CORP LTD 144A		.7.950	MN	05/30/2011			15,066,428	15,000,000	0.0000	15,066,428	15,073,910	102,688	1,192,500	(5,470)			1PE	06/05/2001	7.877	
92931D-AD-4...	WPD HOLDINGS 144A		.7.250	JD	12/15/2017			9,853,260	10,550,000	96.1410	10,142,876	9,818,744	33,994	764,875	23,524			2	07/23/2001	8.016	
Total Other Country								35,868,110	36,695,000	XXX	36,376,596	35,785,578	446,546	2,909,500	40,587	0	0	XXX	XXX	XXX	
3299999 - Total Bonds - Public Utilities - Issuer Obligations								495,161,910	496,305,287	XXX	474,752,003	494,325,066	10,699,848	34,134,764	246,562	0	0	XXX	XXX	XXX	
Single Class Mortgage (SC)																					
United States																					
171855-AA-7...	CINCAP V LLC 144A		.9.230	MTLY	11/05/2016			4,945,775	4,945,775	111.8530	5,531,998	4,945,775	32,969	456,495				2	02/11/1999	9.409	
Total United States								4,945,775	4,945,775	XXX	5,531,998	4,945,775	32,969	456,495	0	0	0	XXX	XXX	XXX	
3399999 - Total Bonds - Public Utilities - Single Class Mortgage-Backed/Asset-Backed Securities								4,945,775	4,945,775	XXX	5,531,998	4,945,775	32,969	456,495	0	0	0	XXX	XXX	XXX	
3899996 - Bonds - Public Utilities - United States								456,161,827	456,478,314	XXX	435,829,657	455,407,515	10,284,016	30,869,945	205,975	0	0	XXX	XXX	XXX	
3899997 - Bonds - Public Utilities - Canada								8,077,748	8,077,748	XXX	8,077,748	8,077,748	2,255	811,814	0	0	0	XXX	XXX	XXX	
3899998 - Bonds - Public Utilities - Other Countries								35,868,110	36,695,000	XXX	36,376,596	35,785,578	446,546	2,909,500	40,587	0	0	XXX	XXX	XXX	
3899999 - Total - Public Utilities Bonds								500,107,685	501,251,062	XXX	480,284,001	499,270,841	10,732,817	34,591,259	246,562	0	0	XXX	XXX	XXX	
Industrial & Miscellaneous																					
Issuer Obligations (10)																					
United States																					
000361-A@-4...	AAR CORP SENIOR NOTES		.8.390	JD	05/15/2011			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	34,958	419,500				2	06/07/2001	8.391	
001957-BD-0...	AT&T SENIOR NOTES		.8.000	MN	11/15/2031			14,665,098	15,000,000	110.2230	16,533,450	14,660,967	153,333	600,000	4,131			2	08/13/2002	8.203	
00209A-AE-6...	AT&T WIRELESS SVCS INC SENIOR NOTES		.7.875	MS	03/01/2011			10,548,708	10,500,000	100.5000	10,552,500	10,550,100	275,625	393,750	(1,392)			2	12/27/2002	7.797	
00440E-AC-1...	ACE INA HOLDINGS INC		.8.875	FA	08/15/2029			5,909,476	5,000,000	115.3170	5,765,850	5,914,700	167,639	221,875	(5,224)			1PE	06/10/2002	7.314	
008117-AE-3...	AETNA INC		.7.750	JJ	07/17/2016	07/17/2003	104.000	9,022,811	9,000,000	105.6030	9,504,270	9,010,750	317,750	387,500	2,482			1PE	11/26/2002	7.073	
00922K-AB-6...	AIR 2 US 144A SERIES B ENHANCED EQUIP		.8.620	AO	10/01/2020			14,738,516	14,670,796	100.0000	14,670,796	14,758,557	316,412	1,265,650	(5,552)			4	12/07/1999	8.539	
009344-A#-9...	AIR TRUST 1998 1/2 CLASS A C-3		.8.320	FMAN	02/11/2013	02/11/2003	100.000	51,702	51,702	0.0000	51,702	51,702	597	4,922				2	07/01/1998	8.404	
009344-A*-3...	AIR TRUST 1998 1/2 CLASS A A-3		.8.320	FMAN	02/11/2013			2,014,665	2,014,665	0.0000	2,014,665	2,014,665	23,281	191,796				1	07/01/1998	8.406	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
009344-A@-1	AIR TRUST 1998 1/2 CLASS A B-3		.8.320	FMAN	02/11/2013	02/11/2008	100.000	666,725	666,725	.0.0000	666,725	666,725	7,704	63,472				1	07/01/1998	8.405
009344-B#-8	AIR TRUST 1998 1/2 CLASS A B-3		.8.450	MJSD	03/02/2013	03/02/2008	100.000	850,034	850,034	.0.0000	850,034	850,034	5,786	82,028				1	07/01/1998	8.538
009344-B@-0	AIR TRUST 1998 1/2 CLASS A A-3		.8.450	MJSD	03/02/2013			2,611,877	2,611,877	.0.0000	2,611,877	2,611,877	17,779	252,046				1	07/01/1998	8.539
009344-C*-1	AIR TRUST 1998 1/2 CLASS A C-3		.8.450	MJSD	03/02/2013	03/02/2003	100.000	16,861	16,861	.0.0000	16,861	16,861	115	1,627				2	07/01/1998	8.537
01071R-AD-4	ALADDIN CDO 1 LTD CLASS A3 144A		.7.450	MS	03/01/2014			14,500,000	14,500,000	.0.0000	14,500,000	14,500,000	360,083	579,134				1PE	01/29/2002	7.450
01583*-AE-3	ALGONQUIN GAS TRANSMISSION CO		.9.130	JJ	07/02/2003			1,666,667	1,666,667	.0.0000	1,666,667	1,666,667	75,661	152,167				1	07/02/1992	9.130
01741R-AB-8	ALLEGHENY TECHNOLOGIES		.8.375	JD	12/15/2011			15,056,786	14,360,000	100.2710	14,398,916	15,071,223	53,451	945,565		(14,437)		2	10/28/2002	7.613
01877K-AA-1	ALLIANCE PIPELINE LP 144A SENIOR NOTES		.7.770	JD	06/30/2015			6,749,405	6,749,405	118.6060	6,749,405	6,749,405	1,457	524,429				2	06/25/1999	7.771
01903#-AD-4	ALLIED CAPITAL CORPORATION SENIOR UNSECURED NOTES		.7.390	MN	05/01/2004			10,000,000	10,000,000	.0.0000	10,000,000	10,000,000	123,167	739,000				2	05/05/1999	7.390
01903#-AG-7	ALLIED CAPITAL CORPORATION SERIES A SENIOR NOTES		.8.540	AO	10/15/2005			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	90,144	427,000				2	10/24/2000	8.540
020002-AC-5	ALLSTATE CORP		.7.500	JD	06/15/2013			2,995,059	3,000,000	120.4160	3,612,480	2,992,890	10,000	225,000		302		1PE	06/17/1993	7.523
020002-AP-6	ALLSTATE CORP		.6.125	JD	12/15/2032			4,593,505	4,500,000	.0.0000	4,593,505	4,593,510	10,719			(5)		1PE	12/27/2002	5.975
020039-AJ-2	ALLTEL CORP DEBENTURES		.6.800	MN	05/01/2029			8,977,719	10,000,000	106.9110	10,691,100	8,963,200	113,333	680,000		11,763		1PE	10/15/2001	7.713
02003X-AA-8	ALLTEL OHIO LP 144A		.8.000	FA	08/15/2010			5,182,379	5,000,000	120.1940	6,009,700	5,193,150	151,111	200,000		(10,771)		1	04/29/2002	7.366
023771-P6-9	AMERICAN AIRLINES INC 1990 EQUIP TRUST		.10.220	MN	11/07/2005			1,042,496	1,042,496	.0.0000	1,042,496	1,042,496	15,981	106,543				4	11/08/1990	10.220
023778-AB-9	AMERICAN AIRLINES INC 1991-A		.10.180	JJ	01/02/2013			3,392,996	3,000,000	.0.0000	3,392,996	3,553,740	151,852	305,400		(24,542)		3	02/28/1994	8.233
026609-AC-1	AMERICAN HOME PRODUCTS (WYETH) DEBENTURES		.7.250	MS	03/01/2023			14,876,215	15,000,000	112.7230	16,908,450	14,873,500	362,500	543,750		2,715		1PE	07/19/2002	7.328
029163-AD-4	AMERICAN RE CORP SENIOR NOTES SERIES B		.7.450	JD	12/15/2026			16,735,844	15,000,000	104.1370	15,620,550	16,741,200	49,667	558,750		(5,356)		1PE	10/01/2002	6.491
03235M-AA-0	2001		.9.250	JD	06/15/2017			9,592,000	9,592,000	.0.0000	9,592,000	9,592,000	39,434	887,260				1	06/13/2001	9.250
035229-CG-6	ANHEUSER-BUSCH DEBENTURES		.6.800	JJ	01/15/2031			5,830,058	5,000,000	116.7100	5,835,500	5,830,100	156,778			(42)		1PE	12/27/2002	5.617
035229-CQ-4	ANHEUSER-BUSCH DEBENTURES		.5.950	JJ	01/15/2033			5,106,271	4,900,000	.0.0000	5,106,271	5,106,290	49,402			(19)		1PE	12/27/2002	5.657
03523*-AA-0	ANHEUSER BUSCH CO INC ESOP		.8.250	MS	03/31/2004			903,000	903,000	.0.0000	903,000	903,000	18,831	74,498				1	06/13/1989	8.244
03760A-AC-5	APOGENT TECHNOLOGIES		.8.000	AO	04/01/2011			2,490,355	2,500,000	114.7250	2,868,125	2,488,968	50,000	200,000		798		2	08/23/2001	8.065
038522-AA-6	ARAMARK SERVICES		.8.150	MN	05/01/2005			2,999,254	3,000,000	107.8530	3,235,590	2,997,570	40,750	244,500		280		2PE	05/02/1995	8.162
038522-AC-2	ARAMARK SERVICES		.7.000	JJ	07/15/2006			5,449,347	5,500,000	106.4610	5,855,355	5,438,015	177,528	192,500		11,332		2	02/05/2002	7.300
038522-AG-3	ARAMARK SERVICES		.6.375	FA	02/15/2008			4,990,763	5,000,000	103.5350	5,176,750	4,990,300	113,333			463		2	08/20/2002	6.418
03937R-A*-3	ARCH CHEMICALS INC		.7.940	MS	03/20/2007			4,000,000	4,000,000	.0.0000	4,000,000	4,000,000	89,104	163,800				2Z	03/20/2002	7.940
03937R-A@-1	ARCH CHEMICALS INC		.8.240	MS	03/20/2009			4,000,000	4,000,000	.0.0000	4,000,000	4,000,000	92,471	169,800				2Z	03/20/2002	8.240
039483-AT-9	ARCHER-DANIELS-MIDLAND		.5.935	AO	10/01/2032			10,172,800	10,000,000	.0.0000	10,172,800	10,172,800	150,024					1PE	12/30/2002	5.811
042735-AU-4	ARROW ELECTRONICS		.8.700	AO	10/01/2005			4,481,092	4,500,000	102.8730	4,629,285	4,471,045	97,875	391,500		5,834		2	04/23/2001	8.876
043339-CA-6	ARVIN INDS INC		.7.125	MS	03/15/2009			2,497,169	2,500,000	100.1940	2,504,850	2,495,925	52,448	178,125		352		2PE	03/12/1999	7.148
043353-AA-9	ARVINMERITOR		.8.750	MS	03/01/2012			12,700,106	12,000,000	105.5000	12,660,000	12,723,600	350,000	539,583		(23,494)		2	07/01/2002	7.842
043413-AE-3	ASARCO INC		.7.875	AO	04/15/2013			2,925,326	6,500,000	45.0000	2,925,000	2,925,000	108,063	511,875		(3,513,171)		5	03/28/1995	8.019
044200-BC-9	ASHLAND INC MTN		.6.900	JD	11/14/2006			4,950,472	5,000,000	.0.0000	4,950,472	4,948,500	15,333	172,500		1,972		2PE	11/07/2002	7.200
044200-BJ-4	ASHLAND INC MTN		.7.830	FA	08/15/2005			5,095,555	5,000,000	.0.0000	5,095,555	5,100,000	147,900			(4,445)		2	11/05/2002	7.016
044540-AH-5	ASHLAND OIL INC		.8.800	MN	11/15/2012			3,170,654	3,000,000	110.1760	3,305,280	3,247,590	33,733	264,000		(11,045)		2PE	06/15/1993	7.957
04454C-BU-9	ASHLAND OIL INC MTN		.8.880	JD	12/27/2011			2,111,285	2,000,000	.0.0000	2,111,285	2,169,240	1,973	177,600		(8,202)		2	03/09/1993	8.000
04882P-CH-0	ATLANTIC RICHFIELD CO SER B		.8.550	MN	03/01/2012			3,928,827	3,800,000	.0.0000	3,928,827	3,995,852	41,515	324,900		(9,174)		1PE	08/04/1992	8.022
049164-AU-0	ATLAS AIR INC 1999 1A-1		.7.200	JJ	07/02/2020	01/02/2019	100.000	9,955,303	6,330,738	.0.0000	5,955,303	5,911,970	226,640	455,813		13,412		2	12/02/1999	8.149
053807-AJ-2	AVNET INC		.8.000	MN	11/15/2006			10,960,300	11,000,000	96.0500	10,565,500	10,949,820	112,444	877,556		9,399		2PE	01/08/2002	8.111
055392-AB-0	BFL FUNDING I 144A TRUST CERT SERIES 2001 B		.7.105	MN	05/01/2026			15,000,000	15,000,000	.0.0000	15,000,000	15,000,000	177,625	891,085				1PE	12/28/2001	7.096
055393-AB-8	BFL FUNDING II 144A ALLEGHENY ENERGY SL 2001A		.7.890	FA	08/15/2021			9,550,000	9,550,000	.0.0000	9,550,000	9,550,000	284,654	784,891				1	07/27/2001	7.889
055450-AC-4	BHP FINANCE USA		.8.500	JD	12/01/2012			5,421,808	5,000,000	126.3850	6,319,250	5,621,550	35,417	425,000		(28,197)		1PE	07/23/1993	7.290
05742#-AA-6	BAKER TANKS INC SENIOR SECURED NOTES		.7.070	FA	08/31/2008			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	118,815	378,500				2	08/18/1998	7.171
059438-AH-4	BANK ONE CORP SUB DEBENTURES		.7.625	AO	10/15/2026			12,092,400	10,000,000	120.6030	12,060,300	12,092,400	165,208				1PE	12/30/2002	5.966	
071593-AA-5	BATTLE MOUNTAIN GOLD NEWMONT MINING		.6.000	JD	01/04/2005			4,667,227	4,960,000	99.6250	4,941,400	4,439,200	295,120	297,600		127,349		2	02/22/2001	9.150
078167-AZ-6	BELL TELEPHONE CO PENNSYLVANIA DEBENTURES		.8.350	JD	12/15/2030			1,117,191	1,000,000	125.9980	1,259,980	1,117,820	3,711	41,750		(629)		1PE	06/19/2002	7.356
078167-BA-0	BELL TELEPHONE CO PENNSYLVANIA DEBENTURES		.8.750	FA	08/15/2031			2,253,785	2,000,000	132.4480	2,648,960	2,254,830	66,111	87,500		(1,045)		1PE	06/25/2002	7.651
080555-AE-5	BELO CORPORATION DEBENTURES		.7.750	JD	06/01/2027			13,859,616	15,000,000	106.3880	15,958,200	13,846,150	96,875	1,162,500		13,466		2PE	04/01/2002	8.493
08456#-AA-6	BOSCOVS DEPARTMENT STORE INC SENIOR SECURED NOTES		.7.870	JJ	07/02/2009			4,778,717	4,778,717	.0.0000	4,778,717	4,778,717	186,998	376,085				2	07/02/1999	7.870
091797-AD-2	BLACK & DECKER		.7.500	AO	04/01/2003			2,989,567	3,000,000	101.2270	3,036,810	2,748,000	56,250	225,000		40,413		2PE	02/01/1995	8.970
097023-AD-7	BOEING CO DEBENTURES		.8.750	FA	08/15/2021			10,303,034	9,550,000	125.4640	11,981,812	10,348,064	315,681	835,625		(17,563)		1PE	09/24/2001	7.928
11825*-AD-2	BUCKEYE PIPELINE L P 1ST MTG		.11.180	JD	12/15/2006			2,010,000	2,010,000	.0.0000	2,010,000	2,010,000	9,987	224,712				1	12/22/1986	11.179
120568-AA-8	BUNGE LTD FINANCE CORP 144A		.7.800	AO	10/15/2012			4,994,925	5,000,000	.0.0000	4,994,925	4,994,850	82,333			75		2PE	10/09/2002	7.815

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
12057#-AA-1...	BUNGE INTERNATIONAL TRUST CERT GUARANTOR BUNGE INTL LTD.		.8.510	JD.	12/30/2003.			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	18,911	425,500				2	12/21/2000.	8.513
12057#-AB-1...	BUNGE LIMITED FINANCE CORP SERIES B GUARANTOR BUNGE LTD.		.6.780	MS.	09/30/2009.			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	90,400	750,000				2Z	09/25/2002.	6.780
125577-AL-0...	CIT GROUP HOLDINGS (TYCO)		.7.500	MN.	11/14/2003.			10,000,000	10,000,000	103.9570	10,395,700	10,000,000	97,917	750,000				1.	03/12/2002.	7.500
12560P-CC-3...	CIT GROUP INC (TYCO)		.5.625	MN.	05/17/2004.			4,851,333	5,000,000	0.0000	4,851,333	4,762,500	34,375	281,250	88,833			1.	02/07/2002.	7.952
126117-AH-3...	CNA FINANCIAL CORP.		.6.950	JJ.	01/15/2018.			4,320,550	5,000,000	88.7000	4,435,000	4,286,800	160,236	347,500	21,590			2	06/01/2001.	8.575
126168-AB-9...	CRA FINANCE USA LTD.		.7.125	JD.	12/01/2013.			1,506,651	1,500,000	108.9000	1,633,500	1,509,135	8,906	106,875	(394)			1PE	02/10/1994.	7.066
12705Q-AJ-4...	CABOT CORP.		.8.220	JD.	08/13/2012.			2,000,000	2,000,000	0.0000	2,000,000	2,000,000	7,307	164,400				2PE	08/12/1992.	8.222
12705Q-AL-9...	CABOT CORP MTN.		.8.270	JD.	08/14/2012.			5,295,983	5,000,000	0.0000	5,295,983	5,313,750	18,378	413,500	(17,767)			2PE	02/04/2002.	7.400
12705Q-AN-5...	CABOT CORP.		.8.360	JD.	08/17/2022.			1,971,690	2,000,000	0.0000	1,971,690	1,967,740	7,431	167,200	555			2PE	10/08/1992.	8.510
141781-G#-5...	CARGILL INC SR NOTE		.7.280	JD.	06/30/2023.			4,000,000	4,000,000	0.0000	4,000,000	4,000,000	809	291,200				1.	06/30/1993.	7.280
144285-AE-3...	CARPENTER TECHNOLOGY		.7.625	FA.	08/15/2011.			3,979,432	4,000,000	0.0000	3,979,432	3,977,560	115,222	306,694	1,872			2	01/22/2002.	7.708
14428T-BA-8...	CARPENTER TECHNOLOGIES CORP MTN		.6.990	AO.	04/20/2018.			2,209,328	2,500,000	0.0000	2,209,328	2,201,150	36,892	174,750	8,178			2PE	02/21/2002.	8.350
15128#-AC-5...	CEMEX INC (SOUTHDOWN INC) GUAR VALENCIANA DE CEMENTOS.		.7.910	MS.	03/15/2008.			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	116,453	395,500				2.	03/15/2001.	7.910
158496-AB-5...	CHAMPION ENTERPRISES INC SENIOR NOTES		.7.625	MN.	05/15/2009.			2,882,881	3,000,000	44.0000	1,320,000	2,844,040	29,229	228,750	13,416			4.	11/09/1999.	8.430
165069-AQ-8...	CHESAPEAKE & POTOMAC TEL DEBENTURES BELL ATLANTIC MD.		.8.300	FA.	08/01/2031.			3,271,927	3,000,000	126.5010	3,795,030	3,273,060	103,750	124,500	(1,133)			1PE	05/13/2002.	7.524
165069-AS-4...	CHESAPEAKE & POTOMAC TEL DEBENTURES BELL ATLANTIC MD.		.7.150	MN.	05/01/2023.			4,895,282	5,000,000	107.8060	5,390,300	4,893,800	59,583	178,750	1,482			1PE	04/26/2002.	7.350
171232-AE-1...	CHUBB CORP DEBENTURES		.6.800	MN.	11/15/2031.			15,655,057	15,000,000	104.6990	15,704,850	15,655,950	130,333	510,000	(893)			1PE	10/01/2002.	6.464
172062-AC-5...	CINCINNATI FINANCIAL CORP DEBENTURES		.6.900	MN.	05/15/2028.			14,815,579	15,000,000	103.8160	15,572,400	14,812,500	132,250	517,500	3,079			1.	07/03/2002.	7.004
172967-BL-4...	CITIGROUP INC SUB NOTES		.6.625	JD.	06/15/2032.			6,638,280	6,000,000	109.1730	6,550,380	6,638,280	19,875					1.	12/30/2002.	5.862
17453B-AB-7...	CITIZENS COMMUNICATIONS		.9.250	MN.	05/15/2011.			5,384,208	5,000,000	119.1010	5,955,050	5,425,700	59,097	462,500	(31,279)			2.	08/14/2001.	7.974
17453B-AJ-0...	CITIZENS COMMUNICATIONS SENIOR NOTES		.9.000	FA.	08/15/2031.			10,563,995	10,000,000	117.0450	11,704,500	10,566,402	340,000	450,000	(2,408)			2.	03/15/2002.	8.473
178777-A*-9...	CITY PLACE HOLDING CORPORATION LESSEE AETNA SERVICES INC.		.7.040	MN.	10/31/2008.			2,684,862	2,684,862	0.0000	2,684,862	2,684,862	31,502	189,014				1.	12/29/1998.	7.043
190441-AM-7...	COASTAL CORP		.9.750	FA.	08/01/2003.			1,999,114	2,000,000	91.0000	1,820,000	1,988,800	81,250	195,000	1,410			3.	08/06/1991.	9.830
190441-AP-0...	COASTAL CORP.		.9.625	MN.	05/15/2012.			4,195,293	4,000,000	81.0000	3,240,000	4,271,150	49,194	385,000	(12,955)			3.	03/07/1995.	8.848
191219-AQ-7...	COCA COLA ENTERPRISES		.8.000	MS.	09/15/2022.			4,865,107	5,000,000	124.1180	6,205,900	4,845,200	117,778	400,000	2,665			1PE	10/22/1992.	8.280
195869-AG-7...	COLONIAL PIPELINE CO 144A SENIOR NOTES		.7.630	MN.	04/15/2032.			15,036,382	15,000,000	119.3510	17,902,650	15,033,291	98,554	750,283	3,091			2.	04/02/2002.	7.609
197648-CA-4...	COLUMBIA GAS SYS INC SERIES C		.6.800	MN.	11/28/2005.			349,000	349,000	103.6550	361,756	349,000	2,175	23,732				1.	12/01/1995.	6.800
197648-CB-2...	COLUMBIA GAS SYS INC SERIES D		.7.050	MN.	11/28/2007.			349,000	349,000	102.3860	357,327	349,000	2,255	24,605				2.	12/01/1995.	7.050
197648-CC-0...	COLUMBIA GAS SYS INC SERIES E		.7.320	MN.	11/28/2010.	100.000		5,606,897	5,522,000	103.9590	5,740,616	5,612,528	37,053	214,879	(5,631)			2.	10/07/2002.	6.728
197648-CD-8...	COLUMBIA GAS SYS INC SERIES F		.7.420	MN.	11/28/2015.			349,000	349,000	103.0440	359,624	349,000	2,374	25,896				2.	12/01/1995.	7.420
197648-CE-6...	COLUMBIA GAS SYS INC SERIES G		.7.620	MN.	11/28/2025.			1,827,145	1,849,000	98.7940	1,826,701	1,826,500	12,915	140,894	340			2.	10/02/2001.	7.731
205363-AE-4...	COMPUTER SCIENCE CORP		.7.375	JD.	06/15/2011.			11,960,990	12,000,000	114.6310	13,755,720	11,955,240	39,333	885,000	3,217			1.	07/10/2001.	7.427
207543-E@-4...	CONNECTICUT BK & TR CO LESSEE-WHEELABRATOR MILLBURY		11.000	MS.	09/30/2007.			1,212,061	1,212,061	0.0000	1,212,061	1,212,061	33,702	133,327				2.	09/29/1987.	11.000
20763#-DU-2...	CONNECTICUT NATL BANK LESSEE-SOUTHWEST AIRLINES		.9.430	MS.	03/26/2014.			3,597,127	3,597,127	0.0000	3,597,127	3,597,127	89,514	339,209				1.	09/26/1991.	9.430
207633-@Q-2...	CONNECTICUT NATL BANK TRAILER TRAIN		.9.480	FA.	02/14/2009.			1,338,310	1,338,310	0.0000	1,338,310	1,338,310	48,282	126,872				1.	12/28/1989.	9.480
207633-@R-0...	CONNECTICUT NATL BANK TRAILER TRAIN		.9.480	JD.	12/15/2009.			2,309,177	2,309,177	0.0000	2,309,177	2,309,177	9,729	218,910				1.	02/28/1990.	9.480
20854P-AB-5...	CONSOL ENERGY INC		.7.875	MS.	03/01/2012.			13,612,479	13,500,000	106.7310	14,408,685	13,614,721	354,375	513,844	(2,243)			2.	07/23/2002.	7.745
20904*-AF-2...	CONSOLIDATED DIESEL INC SER B OBLG OF CUMMINS AND CASE		.6.920	FA.	02/15/2008.			9,483,407	10,000,000	0.0000	9,483,407	9,389,700	261,422	692,000	79,109			3.	10/26/2001.	8.175
209864-AT-4...	CONSOLIDATED RAIL CORP.		.9.750	JD.	06/15/2020.			5,647,142	5,000,000	133.4030	6,670,150	5,762,050	21,667	487,500	(16,075)			2PE	10/13/1992.	8.330
210805-AM-9...	CONTINENTAL AIRLINES SERIES 96-A		.6.940	JAJJ.	04/15/2015.			1,494,997	1,494,997	0.0000	1,494,997	1,494,997	21,903	103,753				2.	01/31/1996.	6.942
210805-AN-7...	CONTINENTAL AIRLINES SERIES 96-B		.7.820	JAJJ.	04/15/2015.	10/15/2013.	100.000	2,242,508	2,242,508	0.0000	2,242,508	2,242,508	37,021	175,364				2PE	02/23/1996.	7.305
211327-AB-7...	CONTINENTAL CORP.		.8.375	FA.	08/15/2012.			4,986,508	5,000,000	104.9260	5,246,300	4,985,370	158,194	418,750	861			2PE	09/07/1999.	8.416
216831-AD-9...	COOPER TIRE & RUBBER		.7.750	JD.	12/15/2009.			10,103,447	10,000,000	110.7020	11,070,200	10,112,050	34,444	775,000	(8,603)			2.	01/30/2002.	7.556
224050-AL-8...	COX ENTERPRISES 144A		.7.875	MS.	09/15/2010.			4,373,998	4,373,998	110.7540	4,867,638	4,372,026	101,909	173,053	1,972			2.	05/07/2002.	7.959
22541L-AE-3...	CS FIRST BOSTON USA INC		.7.125	JJ.	07/15/2032.			14,651,767	15,000,000	106.2290	15,934,350	14,650,300	480,938		1,467			1.	07/19/2002.	7.318
23281P-AC-0...	CYPRUS MINERALS PHELPS DODGE DEBENTURES		.8.375	FA.	02/01/2023.			1,833,118	2,000,000	90.0180	1,800,360	1,829,200	69,792	167,500	2,819			1.	08/15/2001.	9.300
23281P-AD-8...	CYPRUS MINERALS		.6.625	AO.	10/15/2005.			2,971,939	3,000,000	100.9690	3,029,070	2,909,820	41,958	198,750	8,839			2PE	11/04/1993.	7.001
233835-AQ-0...	DAIMLERCHRYSLER NA HLDG.		.8.500	JJ.	01/18/2031.			5,616,032	5,000,000	117.2500	5,862,500	5,618,750	192,431		(2,718)			2.	07/22/2002.	7.447

E08.6

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
235863-AB-3	DANBURY BLDG. ACCEPTANCE CORP LESSEE-UNION CARBIDE...		.8.373	MTLY...	06/01/2006	09/01/2004	100.000	3,357,695	3,357,695	.0.0000	3,357,695	3,357,695	23,428	281,140				1	06/07/1994	8.520
244217-AQ-8	JOHN DEERE CAP		.8.625	FA	08/01/2019			5,000,000	5,000,000	103.7500	5,187,500	5,000,000	179,688	431,250				2PE	08/09/1989	8.625
244217-BG-9	JOHN DEERE CAPITAL CORP SENIOR NOTES		.7.000	MS	03/15/2012			9,936,936	10,000,000	115.9430	11,594,300	9,933,400	206,111	336,389	3,536			1	03/21/2002	7.095
24648*-AA-6	DELAWARE TR CAP MGMT (GATX) LESSEE-WISCONSIN CENTRAL LTD		.8.490	MN	05/01/2013			3,504,424	3,504,494	.0.0000	3,504,424	3,504,494	49,589	297,532	(38)			2	04/30/1993	8.487
24648*-AB-4	DELAWARE TR CAP MGMT (GATX) LESSEE-WISCONSIN CENTRAL LTD		.8.490	MN	05/01/2008			1,230,501	1,230,501	.0.0000	1,230,501	1,230,501	17,412	104,470				2	04/30/1993	8.486
247361-AH-5	DELTA AIRLINES INC		.9.500	JAJO	04/01/2005			2,268,266	2,268,266	.0.0000	2,268,266	2,268,266	53,871	215,485				3	02/14/1990	9.612
247367-AT-2	DELTA AIRLINES INC SERIES 01-1 PASS THRU CERTS		.7.111	MS	09/18/2011			5,981,783	5,950,000	.0.0000	5,981,783	5,983,856	121,055	424,280	(2,065)			1PE	11/13/2001	7.028
25159N-AV-7	DEVELOPERS DIVERSIFIED REALTY SENIOR NOTES		.6.625	MN	01/15/2008			4,761,442	5,000,000	.0.0000	4,761,442	4,700,000	42,326	331,250	37,509			2PE	04/27/2001	7.791
25468P-BW-5	WALT DISNEY COMPANY SENIOR NOTES		.7.000	MS	03/01/2032			14,635,809	15,000,000	.0.0000	14,635,809	14,632,000	350,000	533,750	3,809			2PE	07/03/2002	7.200
260543-BA-0	DOW CHEMICAL CO		.9.000	AO	04/01/2021			5,410,019	5,000,000	121.4640	6,073,200	5,479,600	112,500	450,000	(9,575)			1PE	10/07/1992	8.130
261561-AB-0	DRESDNER BANK NEW YORK SUB DEBENTURES		.7.250	MS	09/15/2015			11,124,291	10,000,000	108.9460	10,894,600	11,138,100	213,472		(13,809)			1	10/02/2002	5.974
26229*-AD-2	DRUMMOND COMPANY INC SENIOR NOTES SERIES A		.9.510	MS	03/27/2007			4,000,000	4,000,000	.0.0000	4,000,000	4,000,000	99,327	380,400				2	03/27/2000	9.510
26229*-AE-0	DRUMMOND COMPANY INC SENIOR NOTES SERIES B		.9.430	MS	03/27/2007			1,000,000	1,000,000	.0.0000	1,000,000	1,000,000	24,623	94,300				2	03/27/2000	9.430
26229*-AF-7	DRUMMOND COMPANY INC SENIOR NOTES		.7.800	AO	04/05/2008			4,000,000	4,000,000	.0.0000	4,000,000	4,000,000	74,533	312,000				2	04/05/2001	7.800
26439R-AH-9	DUKE CAPITAL CORP SENIOR NOTES		.8.000	AO	10/01/2019			10,256,524	9,511,000	95.6210	9,094,513	10,267,948	190,220	380,440	(11,424)			2	06/13/2002	7.186
26439R-AK-2	DUKE CAPITAL CORP SENIOR NOTES		.6.750	FA	02/15/2032			4,845,533	5,000,000	78.2510	3,912,550	4,844,050	127,500	168,750	1,483			2	06/17/2002	7.000
26882P-AQ-5	ERAC USA FINANCE CO 144A		.7.350	JD	06/15/2008			7,830,088	7,000,000	112.5970	7,881,790	7,832,300	22,867		(2,212)			2	12/26/2002	4.849
26882X-AB-1	ERAC FINANCE CO MTN 144A		.9.125	AD	12/15/2004			3,013,649	3,000,000	.0.0000	3,013,649	3,049,980	12,167	273,750	(6,145)			2PE	01/23/1995	8.866
270319-AA-4	EARTHRAINS CO		.6.500	JO	04/15/2009			4,584,659	5,000,000	112.7360	5,636,800	4,503,450	68,611	325,000	48,789			1PE	04/11/2001	8.219
277461-AW-9	EASTMAN KODAK CO		.9.500	JD	06/15/2008	06/15/2007	100.000	5,261,841	5,000,000	117.7260	5,886,300	5,300,000	21,111	475,000	(38,159)			2PE	02/27/2002	8.076
278058-AM-4	EATON CORP DEBENTURES		.8.100	FA	08/15/2022			7,540,968	7,000,000	120.8630	8,460,410	7,552,650	214,200	567,000	(11,307)			1PE	12/03/2001	7.350
28088@-AA-2	EDISON CHOUSET OFFSHORE LLC SENIOR SECURED NOTES SERIES A		.6.980	FMAN	05/27/2008			7,714,286	7,714,286	.0.0000	7,714,286	7,714,286	50,854	538,457				2	05/27/1998	7.041
29102*-AA-4	EMERSON CAPITAL CORP GUARANTOR-MAZDA/SUMITOMO CORP		.9.800	JJ	07/01/2008			105,964	105,964	.0.0000	105,964	105,964	5,192	10,384				2	08/31/1987	9.800
293561-E*-3	ENRON GAS PROCESSING CO SERIES C BUSHTON TR 1991 B		10.030	MN	05/25/2011			22,060	22,060	.0.0000	22,060	22,060	221					2	12/01/2002	10.029
293561-F*-2	ENRON GAS PROCESSING CO SERIES C BUSHTON TR 1991 C		10.030	MN	05/25/2011			20,909	20,909	.0.0000	20,909	20,909	210					2	12/01/2002	10.029
293561-G*-1	ENRON GAS PROCESSING CO SERIES C BUSHTON TR 1991 D		10.030	MN	05/25/2011			27,219	27,219	.0.0000	27,219	27,219	273					2	12/01/2002	10.029
293561-H*-0	ENRON GAS PROCESSING CO SERIES C BUSHTON TR 1991 E		10.030	MN	05/25/2011			27,275	27,275	.0.0000	27,275	27,275	274					2	12/01/2002	10.029
293561-H@-8	ENRON GAS PROCESSING CO SERIES C BUSHTON TR 1991 A		10.030	MN	05/25/2011			32,121	32,121	.0.0000	32,121	32,121	322	3,222				2	11/25/1991	10.030
29365H-AA-8	ENTERGY-KOCH 144A SENIOR NOTES		.6.900	FA	08/01/2011			14,361,587	14,000,000	96.2490	13,474,860	14,394,100	402,500	984,783	(30,065)			1	12/11/2001	6.500
29444G-AD-9	EQUITABLE COS INC		.7.300	JD	12/01/2003			4,896,013	4,933,500	102.4880	5,056,245	4,677,694	30,012	360,146	21,555			1PE	12/31/1996	8.165
30218P-AA-7	EXPRESS JET 1999-ERJ1 PASS THROUGH CERTIFICATES		.7.370	MJSD	03/16/2015			4,510,308	4,510,308	.0.0000	4,510,308	4,510,308	13,850	332,410				1	09/16/1999	7.438
302568-AA-8	FPL ENERGY CALIFORNIA FDG SENIOR SECURED 144A		.7.645	JD	12/31/2018			4,370,667	4,370,667	75.3720	3,294,259	4,370,667	928	334,137				3	07/13/1998	7.646
31331F-AF-8	FED EXPRESS CORP C2		.7.960	MS	03/28/2017			2,695,578	2,823,107	.0.0000	2,695,578	2,668,881	58,053	224,719	4,481			2PE	03/28/1995	8.514
31331F-BB-6	FED EXPRESS CORP SERIES 1999-1 CLASS B		.7.900	JJ	01/15/2020			3,575,231	3,575,231	.0.0000	3,575,231	3,575,231	130,238	282,443				2	07/01/1999	7.899
31529H-AE-3	FERRELLGAS LP SERIES B SENIOR NOTES		.7.080	FA	08/01/2006			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	147,500	354,000				3	02/09/2001	7.080
315405-AE-0	FERRO CORP		.7.625	MN	05/01/2013			11,628,787	12,000,000	98.5500	11,826,000	11,599,930	152,500	915,000	21,895			2PE	01/10/2002	8.066
315405-AJ-9	FERRO CORP SENIOR NOTES		.9.125	JJ	01/01/2009			3,166,174	3,000,000	105.5540	3,166,620	3,176,250	136,875		(10,076)			2PE	07/03/2002	7.946
32055T-AG-8	FIRST INDUSTRIAL REALTY REIT MTN		.7.500	JD	12/01/2017			1,435,338	1,500,000	.0.0000	1,435,338	1,432,000	9,375	112,500	2,196			2PE	07/20/2001	8.000
323585-#B-5	FIRST NATL BANK OF BOSTON LESSEE-AMERICAN AIRLINES		.8.420	JJ	01/02/2005			591,526	591,526	.0.0000	591,526	591,526	24,765	49,806				4	02/01/1992	8.418
323585-#D-1	FIRST NATL BANK OF BOSTON LESSEE-AMERICAN AIRLINES		.8.420	JJ	01/02/2005			598,196	598,196	.0.0000	598,196	598,196	25,044	50,368				4	02/01/1992	8.418
323585-#F-6	FIRST NATL BANK OF BOSTON LESSEE-AMERICAN AIRLINES		.8.420	JJ	07/02/2004			566,958	566,958	.0.0000	566,958	566,958	23,736	47,738				4	02/01/1992	8.418
323585-V@-5	FIRST NATL BANK OF BOSTON LESSEE-NW AIR (50% GE/SNECMA)		.9.680	JD	06/28/2011			3,795,677	3,795,677	.0.0000	3,795,677	3,795,677	3,062	367,422				1	12/27/1990	9.680
323585-W#-2	FIRST NATL BANK OF BOSTON LESSEE-NW AIR (50% GE/SNECMA)		.9.090	JD	12/31/2011			5,836,228	5,836,228	.0.0000	5,836,228	5,836,228	1,474	530,513				1	09/30/1991	9.087
324477-D#-2	FIRST NATL BK CHICAGO SER A SECD NT BUSHTON TR 1991A		.9.820	MN	05/25/2006			190,924	190,924	.0.0000	190,924	190,924	1,875					1	12/01/2002	9.818
324477-D@-4	FIRST NATL BK CHICAGO SER C SECD NT BUSHTON TR 1991A		10.030	MN	05/25/2011			528,623	528,623	.0.0000	528,623	528,623	5,302					1	12/01/2002	10.029
324477-E#-1	FIRST NATL BK CHICAGO SER A SECD NT BUSHTON TR 1991B		.9.820	MN	05/25/2006			122,080	122,080	.0.0000	122,080	122,080	1,199					1	12/01/2002	9.818

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
324477-E@-3...	FIRST NATL BK CHICAGO SER C SECD NT BUSHTON TR 1991B		10.030	MN	05/25/2011			369,350	369,350	0.0000	369,350	369,350	3,705					1	12/01/2002	10.029
324477-F#-0...	FIRST NATL BK CHICAGO SER A SECD NT BUSHTON TR 1991C		9.820	MN	05/25/2006			107,039	107,039	0.0000	107,039	107,039	1,051					1	12/01/2002	9.818
324477-F@-2...	FIRST NATL BK CHICAGO SER C SECD NT BUSHTON TR 1991C		10.030	MN	05/25/2011			338,761	338,761	0.0000	338,761	338,761	3,398					1	12/01/2002	10.029
324477-G#-9...	FIRST NATL BK CHICAGO SER A SECD NT BUSHTON TR 1991D		9.820	MN	05/25/2006			177,234	177,234	0.0000	177,234	177,234	1,740					1	12/01/2002	9.818
324477-G@-1...	FIRST NATL BK CHICAGO SER C SECD NT BUSHTON TR 1991D		10.030	MN	05/25/2011			433,859	433,859	0.0000	433,859	433,859	4,352					1	12/01/2002	10.029
324477-H#-8...	FIRST NATL BK CHICAGO SER A SECD NT BUSHTON TR 1991E		9.820	MN	05/25/2006			151,609	151,609	0.0000	151,609	151,609	1,489					1	12/01/2002	9.818
324477-H@-0...	FIRST NATL BK CHICAGO SER C SECD NT BUSHTON TR 1991E		10.030	MN	05/25/2011			449,546	449,546	0.0000	449,546	449,546	4,509					1	12/01/2002	10.029
324477-L#-3...	FIRST NATL BK CHICAGO SERIES A BUSHTON TR 1991 B		9.820	MN	05/25/2006			7,426	7,426	0.0000	7,426	7,426	73					2	12/01/2002	9.818
324477-L@-5...	FIRST NATL BK CHICAGO SERIES A BUSHTON TR 1991 A		9.820	MN	05/25/2006			13,669	13,669	0.0000	13,669	13,669	134					2	12/01/2002	9.818
324477-M#-2...	FIRST NATL BK CHICAGO SERIES A BUSHTON TR 1991 E		9.820	MN	05/25/2006			10,136	10,136	0.0000	10,136	10,137	100		(1)			2	12/01/2002	9.887
324477-M* -6...	FIRST NATL BK CHICAGO SERIES A BUSHTON TR 1991 C		9.820	MN	05/25/2006			7,313	7,313	0.0000	7,313	7,313	72					2	12/01/2002	9.818
324477-M@-4...	FIRST NATL BK CHICAGO SERIES A BUSHTON TR 1991 D		9.820	MN	05/25/2006			9,748	9,748	0.0000	9,748	9,748	96					2	12/01/2002	9.818
33632*-KD-8...	AMERADA HESS CORP. LESSEE-ALASKA AIRLINES		10.150	FA	02/01/2011			1,952,804	1,952,804	0.0000	1,952,804	1,952,804	82,587					4	09/27/1991	10.146
33632*-TH-0...	AMERADA HESS CORP. LESSOR: FIRST SECURITY BANK		6.140	JJ	01/01/2014			5,924,915	5,924,915	0.0000	5,924,915	5,924,915	181,895					4	09/28/1998	6.142
33632*-TP-2...	AMERADA HESS CORP. LESSOR: FIRST SECURITY BANK		7.330	JJ	01/01/2014			3,046,789	3,046,789	0.0000	3,046,789	3,046,789	111,665					3	12/29/1998	7.330
33903*-CR-8...	FLEET NATIONAL BANK LESSEE - GRUMA RANCHOUCUCAMONGA		8.050	AO	04/30/2008			1,790,053	1,790,053	0.0000	1,790,053	1,790,053	24,417					2	05/01/1996	8.050
33903*-CT-4...	FLEET NATIONAL BANK LESSEE - GRUMA CORP EVANSVILLE		8.050	JD	06/21/2008			1,363,981	1,363,981	0.0000	1,363,981	1,363,981	3,050					3	06/20/1996	8.050
33903*-CZ-0...	FLEET NATIONAL BANK LESSEE - GRUMA/RANCHOUCUCAMONA		8.050	FA	08/08/2006			768,995	768,995	0.0000	768,995	768,995	24,590					3	08/08/1996	8.050
345220-AB-3...	FORD CAPITAL BV		9.500	JD	06/01/2010			3,313,712	3,085,000	109.5820	3,380,605	3,471,365	24,891			(21,735)		3	10/01/1992	8.148
345397-TS-2...	FORD MOTOR CREDIT		7.375	FA	02/01/2011			9,715,581	10,000,000	97.2390	9,723,900	9,715,000	307,292			581		2	12/26/2002	7.855
345397-TY-9...	FORD MOTOR CREDIT		7.250	AO	10/25/2011			9,934,019	10,000,000	97.1680	9,716,800	9,929,900	132,917			362,500		2	07/05/2002	7.353
351807-AC-6...	FRANCHISE FINANCE CORP		7.875	MN	11/30/2005			3,026,603	3,000,000	112.3030	3,369,090	3,070,668	20,344			(7,898)		1PE	01/19/1996	7.530
361446-AC-1...	GATX CAPITAL CORPORATION SENIOR NOTE		7.750	JD	12/01/2006			2,975,217	3,000,000	92.6420	2,779,260	2,967,240	19,375			232,500		2PE	06/28/2001	8.000
36218#-AA-6...	GPI PROPERTIES 1995 LLC		7.490	MS	03/01/2016			4,141,362	4,141,362	0.0000	4,141,362	4,141,362	103,396			319,188		2	04/08/1996	7.491
362311-AD-4...	GTE CALIFORNIA INC VERIZON		8.070	AO	04/15/2024		100.810	15,501,578	14,900,000	107.8250	16,065,925	15,543,160	253,846			1,162,080		1PE	04/09/2002	7.503
362333-AF-3...	GTE FLORIDA INC DEBENTURES SERIES C		7.250	AO	10/15/2025			10,557,335	11,000,000	104.1600	11,457,600	10,551,970	168,361			398,750		1PE	07/01/2002	7.625
362333-AH-9...	GTE FLORIDA INC DEBENTURES SERIES E		6.860	FA	02/01/2028			2,655,118	3,000,000	107.8120	3,234,360	2,653,110	85,750			102,900		1PE	07/18/2002	7.922
362337-AF-4...	GTE NORTH SERIES C DEBENTURES		7.625	MN	05/15/2026	05/15/2014	100.650	15,473,852	15,000,000	107.1660	16,074,900	15,488,850	146,146			1,143,750		1PE	02/26/2002	7.250
362338-AQ-8...	GTE SOUTHWEST INC 1ST MORTGAGE		8.500	MN	11/15/2031			4,132,508	3,720,000	129.2390	4,807,691	4,134,892	40,403			158,100		1PE	05/15/2002	7.551
368836-AF-9...	GENERAL AMERICAN TRANS CORP		6.750	MN	05/01/2009			3,269,563	3,500,000	87.9580	3,078,530	3,229,380	39,375			236,250		2PE	06/27/2001	8.100
369856-AF-6...	GENERAL FOODS CORP		7.000	JD	06/15/2011			4,878,082	5,000,000	100.5210	5,026,050	4,806,100	15,556			350,000		1PE	06/29/1993	7.393
370334-B#-0...	GENERAL MILLS INC ESOP		8.240	MJSD	06/30/2007			1,003,906	1,003,906	0.0000	1,003,906	1,003,906	230			82,722		2	06/09/1989	8.324
370442-AN-5...	GENERAL MOTORS CORP		9.400	JJ	07/15/2021			5,428,977	5,000,000	109.9080	5,495,400	5,495,000	216,722			470,000		2PE	09/30/1992	8.474
370442-AV-7...	GENERAL MOTORS CORP DEBENTURES		8.100	JD	06/15/2024	06/15/2016	100.000	10,605,813	10,350,000	95.0360	9,836,226	10,610,406	37,260			149,175		2PE	07/01/2002	7.800
37045G-AB-9...	GENERAL MOTORS CORP		8.950	JJ	07/02/2009			1,858,397	1,858,913	0.0000	1,858,397	1,857,488	82,724			166,373		2PE	10/03/1991	8.964
373298-BH-0...	GEORGIA PACIFIC DEBENTURES		9.125	JJ	07/01/2022			2,970,574	3,000,000	87.0000	2,610,000	2,970,000	136,875			136,875		3	01/02/2002	9.234
373298-BL-1...	GEORGIA PACIFIC DEBENTURES		8.625	AO	04/30/2025			6,589,327	7,000,000	82.0000	5,740,000	6,580,070	102,302			603,750		3	05/16/2001	9.251
382388-AN-6...	GOODRICH BF CO COLTEK		7.500	AO	04/15/2008			3,503,657	3,500,000	106.2220	3,717,770	3,503,710	55,417			131,250		2	05/22/2002	7.475
38238Q-AJ-5...	BF GOODRICH MTN		7.500	AO	04/01/2026			8,839,161	10,000,000	0.0000	8,839,161	8,813,800	158,333			750,000		2PE	05/15/2001	8.669
382550-AH-4...	GOODYEAR TIRE AND RUBBER CO		7.857	FA	08/15/2011			5,950,971	8,000,000	74.8880	5,991,040	5,948,608	237,456					3	12/26/2002	12.854
408859-A@-5...	HAMPSHIRE GROUP LTD SENIOR SECURED NOTE		8.000	JJ	01/02/2008			3,437,500	3,437,500	0.0000	3,437,500	3,437,500	136,736					2	08/01/2002	7.996
41051P-AB-2...	POLYONE CORP (M A HANNA) MTN SERIES B		7.070	JD	06/26/2006			9,755,938	10,000,000	0.0000	9,755,938	9,670,000	58,917			707,000		2PE	07/11/2001	7.887
414630-CH-8...	HARRIS TRUST LESSEE-ATCHISON TOPEKA SANTA		9.960	FA	08/01/2006			763,822	763,822	0.0000	763,822	763,822	31,699			76,097		2	12/06/1990	9.960
428040-BS-7...	HERTZ CORP SENIOR NOTES		7.625	JD	06/01/2010			14,640,930	14,900,000	95.4530	14,222,497	14,630,283	94,677			577,530		2	07/03/2002	7.890
428236-AG-8...	HEWLETT-PACKARD CO		6.500	JJ	07/01/2012			9,918,525	10,000,000	110.9810	11,098,100	9,914,950	334,028			3,575		1PE	07/23/2002	6.617
431282-AF-9...	HIGHWOODS REALTY LP FORMERLY HIGHWOODS/FORSYTH		7.500	AO	04/15/2018			6,880,172	7,475,000	95.7640	7,158,359	6,851,759	118,354			560,625		2	07/23/2001	8.436
441812-JW-5...	HOUSEHOLD FINANCE CO		6.375	AO	10/15/2011			14,392,563	15,000,000	104.5510	15,682,650	14,348,750	201,875			935,000		1	02/20/2002	7.000
444482-D@-9...	HUGHES SUPPLY INC SENIOR NOTES SERIES C		8.420	MN	11/30/2007			4,500,000	4,500,000	0.0000	4,500,000	4,500,000	32,628			378,900		2	12/21/2000	8.422

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
445533-AA-0.	HUMPUSS FUNDING CORP F1RST PFD SHIP MTG NOTE.....		7.720	JD.	12/15/2009			3,307,757	3,290,475		58,7370	1,932,726	3,318,444	11,290	254,025	(2,102)		4.	02/20/1997	7.559
44949T-AG-3.	IEC FUNDING CORP SR SEC SERIES C.....		9.320	JD.	12/30/2007			5,033,524	5,000,000		0.0000	5,033,524	5,063,300	1,294	466,000	(5,093)		2.	01/20/1995	9.150
450058-AC-6.	IRT PROPERTY CO SENIOR NOTES.....		7.250	FA.	08/15/2007			4,790,842	5,000,000		104,5660	5,228,300	4,677,850	136,944	362,500	35,758		2PE.	07/13/1999	8.360
459200-AL-5.	IBM CORP.....		7.500	JD.	06/15/2013			4,975,012	5,000,000		119,3750	5,968,750	4,964,200	16,667	375,000	1,524		1PE.	06/15/1993	7.570
459200-BB-6.	IBM CORP.....		5.875	MN.	11/29/2032			6,873,833	7,000,000		0.0000	6,873,833	6,873,790	38,840		43		1PE.	12/20/2002	6.005
460690-AR-1.	INTERPUBLIC GRP OF COMPANIES.....		7.250	FA.	08/15/2011			10,933,985	11,000,000		91,7230	10,089,530	301,278	398,750	5,054			2.	03/01/2002	7.345
46626A-AA-2.	JP MORGAN H&O BUILDING SF CA 144A PASS THRU CERTS.....		7.100	MTLY.	09/15/2017			14,878,594	14,878,594		0.0000	14,878,594	14,878,594	46,950	1,085,724			1.	11/29/2001	7.206
472319-AA-0.	JEFFERIES GROUP INC SENIOR NOTES.....		7.750	MS.	03/15/2012			13,233,217	13,490,000		107,7450	14,534,801	13,218,103	307,834	531,450	15,114		2.	04/01/2002	8.047
480206-AL-5.	JONES INTERCABLE (COMCAST) SENIOR NOTES.....		7.625	AO.	04/15/2008			10,303,248	10,000,000		105.7350	10,573,500	10,307,600	160,972		(4,352)		2.	11/22/2002	6.928
482439-AA-4.	KCT INTERMODAL TRANSPORTATION GUAR: BURLINGTON NT/UNION PAC.....		6.884	FA.	08/01/2018			2,815,400	2,815,400		0.0000	2,815,400	2,815,400	80,755	190,370			1PE.	08/20/1998	6.885
484168-AA-7.	KANEB PIPELINE OPERATING PART SENIOR NOTES.....		7.750	FA.	02/15/2012			4,000,000	4,000,000		110.4640	4,418,560	4,000,000	117,111	149,833			2PE.	02/15/2002	7.750
49228R-AC-7.	KERN RIVER FUNDING CORP 144A GUAR KERN RIVER GAS TRANS.....		6.676	MTLY.	07/31/2016			4,727,752	4,784,314		108.3700	5,184,761	4,725,180	887	319,401	2,572		1.	01/02/2002	6.966
494460-AP-6.	KIMCO REALTY.....		7.620	AO.	10/20/2004			5,000,000	5,000,000		0.0000	5,000,000	5,000,000	95,250	381,000			2PE.	10/15/1999	7.623
50045#-AB-4.	KOMATSU FINANCE AMERICA SERIES B SENIOR NOTES.....		7.040	JD.	12/01/2005			7,000,000	7,000,000		0.0000	7,000,000	7,000,000	41,067	492,800			2PE.	12/18/1998	7.040
50760#-AA-9.	LAKE BLUFF ASSOCS PARTNERS 1 SECD NT - PARAGON ELEC CO INC.....		8.020	JAJO.	01/01/2013			3,331,245	3,331,245		0.0000	3,331,245	3,331,245	66,791	267,166			3.	08/01/1999	8.100
51808B-AB-8.	LASMO (USA) INC.....		8.375	JD.	06/01/2023	06/01/2003	103.940	15,632,028	15,000,000		104.7440	15,711,600	15,702,300	104,688	1,256,250	(70,272)		1PE.	03/21/2002	7.400
524908-AA-8.	LEHMAN BRTHR HLDG SENIOR NOTES.....		8.800	MS.	03/01/2015			14,844,427	13,000,000		127.1470	16,529,110	14,938,930	381,333	1,144,000	(91,707)		1.	12/17/2001	7.044
524908-BF-6.	LEHMAN BRTHR HLDG.....		8.500	FA.	08/01/2016			2,226,374	2,000,000		125.1190	2,502,380	2,234,340	70,833	85,000	(7,966)		1PE.	03/25/2002	7.123
530718-AA-3.	LIBERTY MEDIA CORP SENIOR NOTES.....		7.750	JJ.	07/15/2009			3,037,268	3,000,000		108.0680	3,242,400	3,040,140	107,208	143,375	(2,872)		2.	01/29/2002	7.506
534187-AM-1.	LINCOLN NATIONAL CORP SENIOR NOTES.....		6.200	JD.	12/15/2011			10,067,388	10,000,000		106.6430	10,664,300	10,067,700	27,556	310,000	(312)		1.	10/28/2002	6.101
542290-AF-8.	LONE STAR INDUSTRIES 144A.....		9.250	JD.	06/01/2010			4,990,749	5,000,000		0.0000	4,990,749	4,988,850	38,542	462,500	836		3.	06/05/2000	9.285
546345-A#-6.	LOUISIANA NATL BANK LESSEE-CSX OIL & GAS CORP.....		9.000	MN.	05/20/2004			1,052,885	1,054,599		0.0000	1,052,885	1,043,057	10,810	94,914	1,115		2.	05/19/1987	9.128
546345-A*-0.	LOUISIANA NATL BANK LESSEE-CSX OIL & GAS CORP.....		9.500	MN.	05/20/2011			2,978,851	2,978,851		0.0000	2,978,851	2,978,596	32,230	284,596			2.	12/01/1999	9.500
56481*-AK-6.	MANUFACTURERS HANOVER CORP LESSEE-TEXACO INC.....		9.660	JD.	06/28/2005			1,498,043	1,498,043		0.0000	1,498,043	1,498,043	1,206	144,711			1.	06/28/1990	9.660
56615*-AW-9.	MARCAP CORP.....		7.810	JD.	06/15/2006			3,200,000	3,200,000		0.0000	3,200,000	3,200,000	11,108	249,920			2.	06/29/1999	7.811
569794-AA-8.	MARION MERREL DOW.....		9.110	FA.	08/01/2005			1,386,324	1,386,324		105.6190	1,464,222	1,386,324	52,623	126,294			1PE.	01/10/1991	9.108
570362-AA-1.	MARITIMES & NORTHEAST PIPELINE 144A SENIOR SECURED.....		7.700	MN.	11/30/2019			5,000,000	5,000,000		106.3300	5,316,500	5,000,000	33,153	385,000			1.	04/27/2001	7.699
57130*-AB-9.	MARIMID AIRCRAFT LEASING CORP LESSEE-AMERICAN AIRLINES.....		8.420	JJ.	01/06/2005			450,162	450,162		0.0000	450,162	450,162	18,425	37,904			3.	02/01/1992	8.419
57130*-AD-5.	MARIMID AIRCRAFT LEASING CORP LESSEE-AMERICAN AIRLINES.....		8.420	JJ.	01/06/2005			450,162	450,162		0.0000	450,162	450,162	18,425	37,904			4.	02/01/1992	8.419
571748-A#-9.	MARSH & MCLENNAN HQ.....		9.800	MTLY.	04/06/2009			5,000,000	5,000,000		0.0000	5,000,000	5,000,000	34,028	490,000			1.	04/06/1989	9.800
574599-AN-6.	MASCO CORP.....		7.125	FA.	08/15/2013			2,986,977	3,000,000		115.7140	3,471,420	2,981,250	80,750	213,750	795		2PE.	08/24/1993	7.184
577778-BF-9.	MAY DEPT STORES.....		7.450	AO.	10/15/2016			5,829,229	5,000,000		116.8080	5,840,400	5,838,450	78,639	186,250	(9,222)		1PE.	10/03/2002	5.697
57778*-AB-6.	MAY DEPT STORES CO ESOP.....		8.490	AO.	04/30/2004			2,973,995	2,973,995		0.0000	2,973,995	2,973,995	42,783	252,492			1.	04/21/1989	8.489
57859H-AK-0.	MAYTAG CORP.....		9.030	FA.	02/23/2010			2,109,365	2,000,000		0.0000	2,109,365	2,190,320	64,213	180,600	(10,981)		2PE.	08/18/1992	8.010
57878*-AA-7.	MAZDA MTR CORP GUARANTOR-SUMITOMA.....		8.000	N.	11/01/2005			1,249,772	1,312,333		0.0000	1,249,772	1,086,959	17,498	104,987	18,392		1.	01/13/1986	9.780
582834-AK-3.	MEAD CORP.....		7.125	FA.	08/01/2025			2,970,115	3,000,000		103.6210	3,108,630	2,966,280	89,063	213,750	517		2.	08/19/1993	7.215
58526#-BE-8.	MEIJER FINANCE INC MEIJER INC SERIES D1.....		8.360	JJ.	01/01/2021			2,703,400	2,703,400		0.0000	2,703,400	2,703,400	113,002	226,004			1.	01/18/2001	8.361
58526#-BJ-7.	MEIJER FINANCE INC MEIJER INC SERIES D2.....		8.360	JJ.	01/01/2021			2,365,500	2,365,500		0.0000	2,365,500	2,365,500	98,878	197,756			1.	01/18/2001	8.361
58526#-BN-8.	MEIJER FINANCE INC MEIJER INC SERIES D3.....		8.360	JJ.	01/01/2021			2,164,300	2,164,300		0.0000	2,164,300	2,164,300	90,468	180,935			1.	01/18/2001	8.361
58574*-AA-2.	MELVILLE CORP ESOP.....		8.520	D.	12/31/2008			2,985,150	2,990,769		0.0000	2,985,150	2,975,254	708	254,814	575		1.	06/23/1989	8.398
589400-AA-8.	MERCURY GENERAL CORP SENIOR NOTES.....		7.250	FA.	08/15/2011			12,379,356	12,000,000		108.1360	12,976,320	12,378,410	328,667	518,778	266		1PE.	12/13/2002	6.751
589497-AA-4.	MERY SWEENEY LP 144A SENIOR NOTES.....		8.850	JD.	12/18/2019			3,000,000	3,000,000		112.2730	3,368,190	3,000,000	9,588	265,500			2PE.	06/18/1999	8.850
58983*-CF-4.	MERIDIAN TRUST CO TRAILER TRAIN 32 A.....		9.850	JJ.	01/29/2010			851,240	851,240		0.0000	851,240	851,240	35,402	83,847			1.	09/27/1990	9.850
58983*-CG-2.	MERIDIAN TRUST CO TRAILER TRAIN 32 B.....		9.850	JJ.	01/29/2008			900,200	900,200		0.0000	900,200	900,200	37,438	88,670			1.	09/27/1990	9.850
590188-ES-3.	MERRILL LYNCH CO.....		9.000	AO.	04/27/2008			4,999,118	5,000,000		114.3570	5,717,850	4,998,140	62,222	350,000	133		3.	04/28/1993	7.004
59071@-AA-6.	MESROW ROCKFORD L.P. LESSEE BARBER COLEMAN/SIEBE.....		9.370	JAJO.	01/01/2012			3,559,203	3,559,203		0.0000	3,559,203	3,559,203	83,374	333,497			1.	04/03/1992	9.480
59560#-AA-2.	MID-AM PREFERRED CAP TR I DAIRY FARMERS OF AMERICA.....		7.830	FWAN.	08/27/2009			3,000,000	3,000,000		0.0000	3,000,000	3,000,000	22,185	234,900			2.	08/27/1997	7.830
60400#-AB-2.	MINNESOTA CORN PROCESSORS INC.....		7.720	MS.	09/01/2009			7,000,000	7,000,000		0.0000	7,000,000	7,000,000	180,133	540,400			2.	08/27/1997	7.720
61166W-AA-9.	MONSANTO CO SENIOR NOTES.....		7.375	FA.	08/15/2012			14,914,591	15,000,000		107.8090	16,171,350	14,912,250	420,99						

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
62402X-AF-8	MOUNTAIN FUEL MTN		.8.300	AO	12/22/2022	12/22/2007	102.080	5,190,452	5,000,000	.0.0000	5,190,452	5,207,500	103,750	415,000	(13,643)				1PE	09/20/2001	7.717
628862-J*-6	NCR CORP		.9.450	MN	04/05/2010			10,657,978	10,000,000	.0.0000	10,657,978	10,681,700	120,750	472,500	(23,722)				2Z	08/02/2002	8.230
62886E-AB-4	NCR CORP 144A SENIOR NOTES		.7.125	JD	06/15/2009			2,985,660	3,000,000	104.0630	3,121,890	2,984,580	9,500	112,219	1,080				2	06/03/2002	7.219
63623@-AA-1	NATIONAL GOLF OPERATING		.8.680	JD	12/15/2004			2,724,079	2,724,079	97.7000	2,661,426	2,724,079	10,509	236,450					5	12/20/1994	8.680
63623@-AB-9	NATIONAL GOLF OPERATING SERIES B		.8.730	JD	06/15/2005			2,807,618	2,807,618	95.1570	2,671,645	2,807,618	10,894	245,105					5	06/20/1995	8.730
637432-CT-0	NATIONAL RURAL UTILITIES COOP		.8.000	MS	03/01/2032			4,994,450	5,000,000	120.6970	6,034,850	4,994,450	133,333	193,333					1PE	02/28/2002	8.010
637432-CU-7	NATIONAL RURAL UTILITIES COOP		.7.250	MS	03/01/2012			9,962,413	10,000,000	114.6920	11,469,200	9,960,300	241,667	350,417	2,113				1	02/28/2002	7.307
63859R-AA-8	NATIONWIDE CSN TRUST 144A CONTINGENT SURPLUS NOTES		.9.875	FA	02/15/2025	02/15/2014	100.470	19,191,951	18,500,000	108.4370	20,060,845	19,240,000	690,153	1,826,875	(29,972)				1	03/15/2001	9.352
64038#-AB-4	NELSON INDUSTRIAL STEAM CO		.8.650	MS	03/30/2008			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	109,326	432,500					4	09/29/1994	8.650
644239-AY-1	NEW ENGLAND TEL & TEL DEBENTURES		.7.875	MN	11/15/2029			5,203,547	5,000,000	113.3750	5,688,750	5,205,000	50,313	196,875	(1,453)				1PE	05/13/2002	7.520
645767-AW-4	NJ BELL TEL DEBENTURES		.7.850	MN	11/15/2029			2,079,559	2,000,000	120.1080	2,402,160	2,080,020	20,061	78,500	(461)				1PE	05/30/2002	7.503
648060-AA-2	NEW PLAN REALTY REIT MTN		.7.970	FA	08/14/2026			1,934,122	2,000,000	.0.0000	1,934,122	1,932,840	60,661	159,400	912				2PE	06/19/2001	8.290
650094-CC-7	NY TELEPHONE DEBENTURES		.7.250	FA	02/15/2024			4,988,281	5,000,000	103.2500	5,162,500	4,987,500	136,944	181,250	781				1PE	06/19/2002	7.272
652478-AJ-7	NEWS AMERICA HLDGS		.8.500	FA	02/15/2005			4,966,348	5,000,000	108.1290	5,406,450	4,879,100	160,556	425,000	13,850				2	07/18/1994	8.855
652478-AQ-1	NEWS AMERICA HLDGS		.8.250	FA	08/10/2018			5,661,315	5,510,000	109.5930	6,038,574	5,687,091	178,042	454,575	(4,781)				2PE	03/05/1996	7.940
652478-BA-5	NEWS AMERICA HLDGS		.7.750	JD	12/01/2045			4,545,513	5,000,000	98.2780	4,913,900	4,539,500	32,292	387,500	1,033				2PE	05/24/1996	8.549
65488B-AA-7	NOARK PIPELINE FINANCE 144A		.7.150	JD	06/01/2018			8,615,328	8,875,000	85.8780	7,621,673	8,604,357	52,880	634,562	7,180				3	06/12/2001	7.538
654894-AF-1	NOBLE AFFILIATES INC SENIOR NOTES		.8.000	AO	04/01/2027			5,119,733	5,000,000	110.4460	5,522,300	5,120,400	100,000	400,000	(667)				2PE	01/04/2002	7.779
667294-AB-8	NORTHWEST AIRLINES CORP 96-1		.8.070	JJ	01/02/2015			2,270,745	2,270,745	.0.0000	2,270,745	2,270,745	91,116	183,249					3	06/12/1996	8.069
667294-AY-8	NORTHWEST AIRLINES CORP 2001-1 CLASS B PASS THRU CERT		.7.691	AO	04/01/2017			1,000,000	1,000,000	.0.0000	1,000,000	1,000,000	19,228	76,910					2	05/22/2001	7.694
66846@-AA-5	NORTHWIND MIDWAY LLC SENIOR NOTES		.7.680	MJSD	06/30/2023			5,553,336	5,553,336	.0.0000	5,553,336	5,553,336	1,185	426,568					2	06/25/1999	7.752
67087T-CY-5	OAKWOOD MORTGAGE INVESTORS 2001-D M1		.7.380	MTLY	09/15/2031	06/15/2026	100.000	8,000,000	8,000,000	.0.0000	8,000,000	8,000,000	49,200	590,400					1PE	08/22/2001	7.453
680665-AD-8	OLIN CORP SENIOR NOTES		.9.125	JD	12/15/2011			16,732,699	15,880,000	113.5810	18,036,663	16,788,220	64,402	1,465,151	(55,521)				2	02/06/2002	8.264
68210*-AA-1	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE		.8.800	MTLY	05/12/2010			9,592,963	9,592,963	.0.0000	9,592,963	9,592,963	44,554	844,181					2	07/25/2000	8.963
684181-AA-8	ORANGE COGEN FUNDING CORP 144A		.8.175	MJSD	03/15/2022			5,105,625	5,105,625	89.0740	4,547,784	5,105,625	18,550	417,385					2PE	04/27/2001	8.258
688343-AB-8	OSLO SEISMIC SERVICES INC 1ST MTG		.8.280	JD	06/01/2011			3,575,136	3,575,136	55.0000	1,966,325	3,575,136	24,668	296,021					5	05/01/1998	8.278
690734-AM-0	OWENS-CORNING FIBERGLAS CORP 144A		.9.900	MN	05/15/2015			779,932	3,119,726	25.0000	1,594,726	39,465	308,853	(2,339,795)					6	12/23/1998	9.896
693320-K*-3	PHH CORP SENIOR NOTE SERIES B		.7.550	MN	05/01/2007			4,000,000	4,000,000	.0.0000	4,000,000	4,000,000	50,333	149,322					2	05/03/2002	7.550
693320-K@-1	PHH CORP SENIOR NOTE SERIES C		.8.050	MN	05/01/2009			4,000,000	4,000,000	.0.0000	4,000,000	4,000,000	53,667	159,211					2	05/03/2002	8.050
693506-AS-6	PPG INDUSTRIES		.7.375	JD	06/01/2016			3,704,360	3,650,000	115.3380	4,209,837	3,706,575	22,432	269,188	(2,150)				1PE	12/14/2001	7.200
693506-AZ-0	PPG INDUSTRIES DEBENTURES		.7.400	FA	08/15/2019			5,028,505	5,000,000	107.5670	5,378,350	5,029,180	139,778	370,000	(675)				1PE	02/06/2002	7.340
694032-AX-1	PACIFIC BELL DEBENTURES		.6.625	AO	10/15/2034	10/15/2013	101.120	14,279,719	14,000,000	104.5580	14,638,120	14,280,000	195,806		(281)				1PE	12/03/2002	6.438
716600-L#-6	PETRO		.8.730	FA	08/01/2013			10,000,000	10,000,000	.0.0000	10,000,000	10,000,000	363,750	846,325					3	08/13/2001	8.731
717265-AK-8	PHELPS DODGE CORP SENIOR NOTES		.8.750	JD	06/01/2011			3,993,913	4,000,000	103.4630	4,138,520	3,993,160	29,167	350,000	473				2	05/24/2001	8.776
718154-CF-2	PHILIP MORRIS DEBENTURES		.7.750	JJ	01/15/2027			15,632,551	15,000,000	110.0270	16,504,050	15,637,100	536,042	581,250	(4,549)				1PE	03/28/2002	7.373
718507-AR-7	PHILLIPS PETE CO		.9.375	FA	02/15/2011			2,142,607	2,000,000	116.2500	2,325,000	2,230,000	70,833	187,500	(11,988)				1	09/09/1992	8.157
720101-C*-3	COMPANY		.9.900	MS	09/30/2004			65,223	130,446	50.0000	65,223	65,223	39,748	(65,223)					6	09/30/1987	9.900
720101-CA-0	US AIR (FORMERLY PIEDMONT) 88 A		10.050	JJ	01/15/2003			641,000	1,282,000	50.0000	641,000	789,767	64,421	(640,382)					6	04/07/1988	10.100
720101-CB-8	US AIR (FORMERLY PIEDMONT) 88 B		10.050	JJ	01/15/2003			720,500	1,441,000	50.0000	720,500	720,500	72,410	(719,806)					6	04/07/1988	10.100
720101-CC-6	US AIR (FORMERLY PIEDMONT) 88 C		10.050	JJ	01/15/2003			720,500	1,441,000	50.0000	720,500	720,500	72,410	(719,806)					6	04/07/1988	10.100
720101-FC-3	US AIR (FORMERLY PIEDMONT) 88 G		10.150	MS	03/28/2003			1,694,500	3,389,000	50.0000	1,694,500	1,694,500	171,992	(1,694,500)					6	09/29/1988	10.150
720101-FD-1	US AIR (FORMERLY PIEDMONT) 88 D		10.250	MS	03/28/2004			65,500	131,000	50.0000	65,500	65,500	6,714	(65,500)					6	09/29/1988	10.250
720101-FE-9	US AIR (FORMERLY PIEDMONT) 88 E		10.250	MS	03/28/2004			65,500	131,000	50.0000	65,500	65,500	6,714	(65,500)					6	09/29/1988	10.250
720101-FF-6	US AIR (FORMERLY PIEDMONT) 88 F		10.250	MS	03/28/2004			13,100	131,000	10.0000	13,100	65,500	6,714	(117,900)					6	09/29/1988	10.250
720101-FG-4	US AIR (FORMERLY PIEDMONT) 88 G		10.250	MS	03/28/2004			65,500	131,000	50.0000	65,500	65,500	6,714	(65,500)					6	09/29/1988	10.250
720101-J#-2	US AIR (FORMERLY PIEDMONT)		.9.900	AO	10/30/2004			65,223	130,446	50.0000	65,223	65,223	6,457	(65,223)					6	10/30/1987	9.900
72165#-AC-0	PILOT TRAVEL CENTERS LLC SERIES C		.7.550	MN	11/01/2013			10,000,000	10,000,000	.0.0000	10,000,000	10,000,000	125,833	731,931					2	11/14/2001	7.551
72925#-AC-1	PLUM CREEK TIMBERLANDS LP SENIOR NOTES		.7.660	AO	10/01/2011			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	95,750	374,489					2	10/09/2001	7.660

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
744386-AE-1	PRUDENTIAL HOLDINGS LLC 144A		8.695	JD	12/18/2023			15,000,000	15,000,000	115.7100	17,356,500	15,000,000	47,098	1,304,250				1	12/12/2001	8.695
745867-AH-4	PULTE HOMES INC.		8.125	MS	03/01/2011			5,875,483	5,500,000	111.9470	6,157,085	5,885,645	148,958	203,125	(10,162)			2	12/26/2002	7.010
745867-AL-5	PULTE HOMES INC SENIOR NOTES		7.875	FA	08/01/2011			9,954,694	10,000,000	110.9580	11,095,800	9,950,681	328,125	393,750	4,014			2	02/28/2002	7.949
74730*-AH-5	QUAD GRAPHICS INC.		7.560	MS	09/01/2015			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	126,000	378,000				2	09/28/1995	7.561
74954#-AB-3	RFC HOLDING LESSEE CHASE MANHATTAN		8.060	MTLY	05/01/2010			3,006,680	3,006,577	100.0000	3,006,680	3,006,734	20,194	242,330	(10)			1	04/21/1993	8.196
74974#-AC-9	RSR CORP.		9.000	MTLY	12/15/2006			4,400,000	4,400,000	100.0000	4,400,000	4,400,000	17,600	374,000				6	12/16/1996	3.995
750236-AB-7	RADIAN GROUP INC DEBENTURES		7.750	JD	06/01/2011			13,952,374	14,000,000	112.9410	15,811,740	13,948,078	90,417	1,085,000	3,976			1PE	12/03/2001	7.806
75116*-AD-5	RALEY'S SERIES A SENIOR UNSECURED NOTE		7.820	FA	08/19/2004			2,000,000	2,000,000	100.0000	2,000,000	2,000,000	57,347	156,400				2	08/19/1999	7.820
75116*-AE-3	RALEY'S SERIES B SENIOR UNSECURED NOTE		7.960	FA	08/19/2006			3,000,000	3,000,000	100.0000	3,000,000	3,000,000	87,560	238,800				2	08/19/1999	7.960
75116*-AF-0	RALEY'S SERIES C SENIOR UNSECURED NOTE		8.230	FA	08/19/2009			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	150,883	411,500				2	08/19/1999	8.230
758203-AA-1	REED ELSEVIER 144A		6.625	AO	10/15/2023			4,359,416	4,700,000	103.2530	4,852,891	4,352,462	65,735	255,063	6,705			1PE	06/20/2002	7.307
758200-AC-6	REED ELSEVIER CAPITAL MTN		7.500	MN	05/15/2025			6,935,901	7,000,000	100.0000	6,935,901	6,932,860	67,083	525,000	1,743			1PE	03/18/2002	7.584
758253-AA-6	REED PUBLISHING (USA) INC		8.500	JD	12/01/2003			2,997,494	3,000,000	105.3740	3,161,220	2,978,460	21,250	255,000	2,531			1PE	12/02/1991	8.597
75864*-AC-1	REFCO GRP LTD.		7.180	JD	12/18/2004			2,500,000	2,500,000	100.0000	2,500,000	2,500,000	6,482	179,500				2	12/18/1996	7.180
75939#-AA-4	FDI POSTAL PROP II		7.250	MTLY	03/29/2014			3,280,005	3,263,002	100.0000	3,280,005	3,295,632	19,714	236,567	(1,950)			1Z	03/29/1994	7.192
759536-AC-7	RELIANT ENERGY RESOURCES		7.750	FA	02/15/2011			8,502,132	10,000,000	84.1100	8,411,000	8,500,000	292,778	84,110	2,132			3	12/26/2002	10.537
761763-AF-8	REYNOLDS METALS		9.000	FA	08/15/2003			1,500,310	1,500,000	104.2230	1,563,345	1,503,750	51,000	135,000	(465)			1	08/22/1991	8.965
76176L-EQ-0	ALCOA		8.100	MN	02/04/2013			3,085,491	3,000,000	100.0000	3,085,491	3,122,910	31,050	243,000	(5,411)			1PE	07/21/1993	7.690
769742-AB-3	ROADWAY CORP SENIOR NOTES		8.250	JD	12/01/2008			13,381,739	13,000,000	113.0760	14,699,880	13,421,521	89,375	1,075,479	(39,782)			2	02/26/2002	7.623
77216*-AA-6	ROCKHILL ASSOCIATES LESSEE ASHLAND OIL INC.		9.700	MN	11/01/2009			3,138,779	3,138,779	100.0000	3,138,779	3,138,779	50,744	304,462				2	05/20/1988	9.699
772739-AC-2	ROCK-TENN COMPANY SENIOR NOTES		8.200	FA	08/15/2011			14,539,868	14,500,000	113.6770	16,483,165	14,542,630	449,178	1,215,422	(2,832)			2	09/10/2001	8.155
777774-AF-7	DYNEGY-ROSETON DANSKAMME SERIES B		7.670	MN	11/08/2016			10,160,322	10,000,000	100.0000	10,160,322	10,172,000	112,919	767,000	(9,014)			4	11/06/2001	7.454
795770-AK-2	SALTON SEA FDG E		8.300	MN	05/30/2011			3,563,231	3,563,231	100.2610	3,572,531	3,563,231	25,467	295,748				3	06/20/1996	8.301
80311*-AA-4	SARA LEE CORP ESOP		8.176	JD	06/15/2004			933,396	933,672	100.0000	933,396	931,154	3,393	76,337	164			1	06/09/1989	8.215
808626-AE-5	SCIENCE APPLICATIONS INTL		7.125	JJ	07/01/2032			14,828,684	15,000,000	100.0000	14,828,684	14,826,369	543,281	2,315	(46)			1PE	11/08/2002	7.219
811410-A@-8	SEA-LAND SVC INC LESSEE-CSX CORP.		10.000	JD	06/15/2008			2,687,871	2,687,882	100.0000	2,687,882	2,687,882	11,946	268,788	(46)			2	03/17/1988	9.996
811543-B#-3	SEABOARD CORPORATION SENIOR NOTES SERIES D		6.920	MS	09/30/2012			10,000,000	10,000,000	100.0000	10,000,000	10,000,000	159,544					2Z	10/08/2002	6.920
812404-AX-9	SEARS ROEBUCK ACCEPTANCE		7.500	AO	10/15/2027	10/15/2017	100.000	5,031,233	5,000,000	89.0820	4,454,100	5,031,250	79,167	187,500	(17)			2PE	07/09/2002	7.429
814138-AA-1	SECURITY CAPITAL INDUSTRIAL		8.720	MS	03/01/2009			3,500,000	3,500,000	113.4310	3,970,085	3,500,000	101,733	305,200				2PE	03/02/1995	8.720
814138-AB-9	SECURITY CAPITAL INDUSTRIAL		9.340	MS	03/01/2015			3,000,000	3,000,000	116.0830	3,482,490	3,000,000	93,400	280,200				2PE	03/02/1995	9.340
814138-AK-9	SECURITY CAPITAL INDUSTRIAL REITS		7.625	JJ	07/01/2017			1,549,043	1,600,000	110.1960	1,763,136	1,546,352	61,000	122,000	1,815			2PE	07/12/2001	8.000
816300-B*-7	SELECTIVE INSURANCE GROUP INC.		8.870	MN	05/04/2010			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	70,221	443,500				1	05/04/2000	8.870
816391-AC-0	SELKIRK COGEN FDG		8.650	JD	12/26/2007			5,534,050	5,556,149	102.4580	5,692,719	5,501,402	6,675	480,607	4,117			2	02/02/1995	8.805
81760N-AA-7	SERVICEMASTER		7.100	MS	03/01/2018			3,888,371	5,000,000	103.3880	5,169,400	3,838,950	118,333	355,000	30,558			2PE	05/11/2001	9.975
81811*-AA-7	SEVENTH ARGYLE PROPERTIES LESSEE-OHIO POWER COMP (AEP)		11.000	JAJO	01/01/2005			317,351	317,358	100.0000	317,351	317,295	8,727	34,909	3			2	01/13/1975	11.153
824348-AL-0	SHERWIN-WILLIAMS CO DEBENTURES		7.375	FA	02/01/2027			12,995,303	13,000,000	110.0480	14,306,240	12,993,590	399,479	479,375	1,713			1PE	03/14/2002	7.378
828783-AT-7	SIMON PROPERTY INVESTORS REIT		7.375	JD	06/15/2018			4,581,098	5,000,000	106.9140	5,345,700	4,557,350	16,389	368,750	12,955			2	03/02/2001	8.350
82894*-AR-8	J R SIMPLOT COMPANY SERIES B SENIOR NOTES		7.920	AO	04/03/2012			10,000,000	10,000,000	100.0000	10,000,000	10,000,000	193,600	396,000				2	04/03/2002	7.920
833667-A*-9	FIRST SECURITY BANK TTX EQUIP TRUST 38A		7.240	JD	06/28/2011			1,654,248	1,654,248	100.0000	1,654,248	1,654,248	998	119,768				1	12/29/1993	7.239
833667-B#-4	FIRST SECURITY BANK TTX EQUIP TRUST 38B		7.240	JD	12/28/2011			1,189,284	1,189,284	100.0000	1,189,284	1,189,284	718	86,104				1	12/29/1993	7.239
833667-B@-6	FIRST SECURITY BANK TTX EQUIP TRUST 38C		7.240	JD	06/28/2011			942,853	942,853	100.0000	942,853	942,853	569	68,263				1	12/29/1993	7.239
83367#-AB-5	SOCIETY NATIONAL BANK OHIO LESSEE-COMMONWEALTH EDISON		7.340	JJ	01/29/2012			3,296,532	3,296,532	100.0000	3,296,532	3,296,532	102,163	242,062				2	07/30/1993	7.340
834182-AF-4	SOLETRON CORP SENIOR NOTES		7.375	MS	03/01/2006			11,097,811	11,500,000	93.0000	10,695,000	10,932,570	282,708	848,125	106,370			3	06/06/2001	8.663
834376-AB-1	SOLUTIA INC DEBENTURES		7.375	AO	10/15/2027			3,398,328	4,000,000	60.1250	2,405,000	3,387,880	62,278	295,000	6,569			4	06/27/2001	8.887
841825-A*-3	SE MICHIGAN GAS ENTERPRISES		8.000	JD	06/01/2004			3,000,000	3,000,000	100.0000	3,000,000	3,000,000	20,000	240,000				2	06/30/1994	8.000
84363*-AF-2	SANTA FE PACIFIC PIPELINE LP		10.700	JD	12/15/2004			457,000	457,000	100.0000	457,000	457,000	2,173	48,899				2	12/16/1988	10.700
844030-AA-4	SOUTHERN UNION CO SENIOR NOTES		7.600	FA	02/01/2024			9,580,938	10,000,000	95.5580	9,555,800	9,570,200	316,667	760,000	8,000			2PE	10/15/2001	8.015
84546P-AA-7	SOUTHWESTERN ENERGY		7.625	MN	05/01/2027			4,941,720	5,000,000	100.0000	4,941,720	4,940,500	63,542	190,625	1,220			3	07/01/2002	7.732
84603W-AA-2	144A		10.200	JD	06/30/2005			5,421,923	5,421,923	100.0000	5,421,923	5,421,923	1,536	553,036				2	07/03/2000	10.199
852060-AT-9	SPRINT CAPITAL CORP	</																		

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
852891-AA-8	STANCORP FINANCIAL GROUP SENIOR NOTES		6.875	AO	10/01/2012			8,987,001	9,000,000	102.4420	9,219,780	8,986,420	165,000	581				2	10/31/2002	6.895
860831-AE-6	STILWELL FINANCIAL INC.		7.750	JD	06/15/2009			14,912,559	15,000,000	102.5420	15,381,300	14,908,250	51,667	526,354	4,309			2	07/02/2002	7.867
86212*-AB-9	STORAGE TRUST PROPERTIES LP		7.660	JJ	01/15/2007			6,000,000	6,000,000	100.0000	6,000,000	6,000,000	211,927	459,600				1	01/22/1997	7.660
86358R-MS-3	STRUCTURED ASSET SEC CORP 2001-13 B2		7.223	MTLY	11/25/2031	10/01/2031	100.000	4,984,770	5,038,769	100.0000	4,984,770	4,984,445	30,327	242,655	325			1PE	03/28/2002	7.428
86448#-AA-3	SUBURBAN PROPANE LP		7.540	JD	06/30/2011			3,600,000	3,600,000	100.0000	3,600,000	3,600,000	754	271,440				3	03/05/1996	7.542
86789#-AA-0	SUNSTATE EQUIPMENT CO LLC		9.730	MJSD	06/26/2003			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	676	48,650				3	06/26/1996	9.730
86789#-AB-8	SUNSTATE EQUIPMENT CO LLC		10.130	MJSD	06/26/2006			1,666,667	1,666,667	100.0000	1,666,667	1,666,667	2,345	168,833				3	06/26/1996	10.130
868536-AJ-2	SUPERVALU INC		7.875	FA	08/01/2009			13,628,160	14,225,000	109.8870	15,631,426	13,518,398	466,758	1,120,219	64,122			2PE	04/17/2001	8.722
869434-AB-6	SUTTON BRIDGE FIN LTD.		7.970	JD	06/30/2022			2,828,670	2,828,670	94.3680	2,669,359	2,828,670	626	225,445				2PE	06/09/1997	7.968
872287-AF-4	TC1 COMMUNICATIONS INC.		7.875	FA	02/15/2026			8,907,583	10,000,000	101.4300	10,143,000	8,833,100	297,500	787,500	13,819			2	05/24/1996	9.006
87265C-AU-4	TRW INC MEDIUM TERM NOTE		9.375	AO	04/15/2021			3,224,258	3,000,000	100.0000	3,224,258	3,232,500	59,375	281,250	(4,968)			2	03/13/2001	8.559
879240-AW-9	TELE COMMUN INC.		7.250	FA	08/01/2005			4,813,845	5,000,000	105.3560	5,267,800	4,428,900	151,042	362,500	61,562			2PE	07/18/1994	8.895
879868-AE-7	TEMPLE INLAND INC DEBENTURES		8.250	MS	09/15/2022			13,539,649	14,000,000	103.5080	14,491,120	13,524,210	340,083	1,155,000	8,701			2PE	07/13/2001	8.599
881685-AV-3	TEXACO CAP INC.		8.875	MS	09/01/2021			5,304,878	5,000,000	137.6900	6,884,500	5,352,750	147,917	443,750	(6,741)			1PE	10/22/1992	8.230
883203-BG-5	TEXTRON INC.		6.375	MN	11/15/2008			4,939,067	5,000,000	111.0960	5,554,800	4,929,950	40,729	314,323	8,199			1PE	11/15/2001	6.629
88708*-AB-6	TIMBER NOTE HOLDING LLC SENIOR NOTE SERIES B		8.950	JJ	12/31/2009			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	218,778	447,500				2	11/19/1999	8.953
88708*-AC-4	TIMBER NOTE HOLDING LLC SENIOR NOTES SERIES C		9.050	JJ	12/31/2011			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	221,222	452,500				2	11/19/1999	9.053
88731E-AJ-9	TIME WARNER ENTERTAINMENT		8.375	JJ	07/15/2033			4,881,824	5,000,000	113.2340	5,661,700	4,876,750	193,090	418,750	791			2	05/24/1996	8.595
887364-AA-5	TIMES MIRROR CO.		7.250	MS	03/01/2013			1,988,568	2,000,000	114.8950	2,297,900	1,983,771	48,333	145,000	736			1PE	01/30/1995	7.331
892335-AH-3	TOYS R US		7.625	FA	08/01/2011			9,842,391	10,000,000	99.0350	9,903,500	9,842,000	317,708	391				2	12/26/2002	7.880
892790-P#-7	TRAILER TRAIN CO COND SALE LEASE NO 31D		9.480	FA	02/04/2010			902,743	902,743	100.0000	902,743	902,743	34,945	85,580				1	03/28/1990	9.477
893830-AF-6	TRANSOCEAN SEDCO FLEX		7.500	AO	04/15/2031			4,883,188	5,000,000	114.7120	5,735,600	4,881,800	79,167	375,000	1,148			2	10/11/2001	7.704
89604*-AA-1	TRIBUNE COMPANY ESOP		8.400	JD	12/15/2003			487,641	489,461	100.0000	487,641	487,682	1,827	41,115	875			1	05/10/1989	8.806
89626*-AK-3	TRIMONT LEASING SENIOR SEC NOTES SERIES C		8.150	JD	06/30/2007			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	1,132	407,500				2	06/12/1997	8.151
89652P-AA-6	TRINITY INDUSTRIES LE 144A GUAR TRINITY INDUST INC.		7.755	FA	02/15/2009			15,000,000	15,000,000	100.0000	15,000,000	15,000,000	439,450	581,625				2	02/12/2002	7.755
89675Y-AL-6	TRITON AVIATION FINANCE 144A SERIES 1A CLASS B2		8.740	MTLY	06/15/2025			3,383,826	3,383,826	100.0000	3,383,826	3,383,826	13,144	295,746				2PE	06/22/2000	8.740
900262-AV-8	TURNER BROADCASTING		8.400	FA	02/01/2024			5,651,770	6,000,000	106.2770	6,376,620	5,622,120	210,000	504,000	5,422			2PE	05/24/1996	9.020
902494-AM-5	TYSON FOODS INC		8.250	AO	10/01/2011			8,972,339	9,000,000	118.2310	10,640,790	8,969,854	185,625	371,250	2,485			2PE	05/02/2002	8.300
902905-A*-9	USX-MARATHON GP		10.650	JD	06/30/2003			458,039	458,046	100.0000	458,039	458,046	136	48,782	(4)			2	12/29/1988	10.650
902905-AK-4	USX-MARATHON GP		9.375	FA	02/15/2012			1,990,310	2,000,000	125.5760	2,511,520	1,985,700	70,833	187,500	647			2PE	02/18/1992	9.455
902905-AM-0	USX-MARATHON GP		9.125	JJ	01/15/2013			2,983,331	3,000,000	125.6170	3,768,510	2,976,990	126,229	273,750	977			2	03/03/1995	9.211
902905-AR-9	USX-MARATHON GP		7.200	FA	02/15/2004			1,968,621	2,000,000	105.2940	2,105,880	1,803,960	54,400	144,000	25,589			2	04/14/1994	8.700
90332U-AE-3	US AIRWAYS INC SERIES 1999-1 PASS THROUGH CERTIFICATES		8.360	JJ	07/20/2020			9,111,345	9,213,765	100.0000	9,111,345	9,099,054	344,482	770,271	3,919			2	02/01/2000	8.542
90333E-AB-4	USEC INC SENIOR NOTES		6.750	JJ	01/20/2009			3,987,085	4,000,000	88.6150	3,544,600	3,981,080	120,750	270,000	1,674			3	01/20/1999	6.816
90337#-AG-6	US TRUST OF CALIFORNIA (GECC) LESSEE-SOUTHERN PACIFIC TRAN. US OPERATING PROPERTIES LP US RESTAURANT PROPERTIES		8.520	JAJO	07/02/2007			760,103	760,103	100.0000	760,103	760,103	16,010	65,702				2	12/31/1992	8.606
90346#-AC-4	INC		7.150	MN	05/01/2005			10,000,000	10,000,000	100.0000	10,000,000	10,000,000	119,167	715,000				2	05/11/1998	7.150
908640-AE-5	UNION TEX PETRO H		8.375	MS	03/15/2005			2,994,913	3,000,000	112.5470	3,376,410	2,982,930	73,979	251,250	2,024			1PE	03/23/1995	8.461
908640-AH-8	UNION TEX PETRO NT MAPS		7.000	AO	04/15/2008			4,988,040	5,000,000	108.2680	5,413,400	4,980,500	73,889	350,000	1,811			1PE	04/15/1998	7.055
909279-L*-0	UNITED AIRLINES		8.850	MN	05/07/2007			749,692	3,407,689	22.0000	749,692	2,360,286	301,581	(2,657,314)				6	05/07/1992	8.850
909317-AH-2	UNITED AIR LINES SER 1996 A PASS THRU CERT		7.270	JJ	01/30/2013			1,673,412	5,578,039	30.0000	1,673,412	4,964,455	405,523	(3,340,842)			45,237	6	10/17/2000	9.332
910197-AC-6	UNITED DOMINION REALTY TRUST		8.500	MS	09/15/2024			8,345,225	8,500,000	106.6910	9,068,735	8,330,545	212,736	722,500	2,311			2PE	03/06/1995	8.687
911546-DS-5	US AIR INC 87 D		10.450	JJ	01/15/2003			432,500	865,000	50.0000	432,500	432,500	90,393	(432,500)			41,681	6	11/01/1988	10.450
911546-DT-3	US AIR INC 87 E		10.450	JJ	01/15/2003			541,000	1,082,000	50.0000	541,000	541,000	113,069	(541,000)			52,137	6	11/01/1988	10.450
911546-DU-0	US AIR INC 87 F		10.450	JJ	01/15/2003			396,500	793,000	50.0000	396,500	396,500	82,869	(396,500)			38,212	6	11/01/1988	10.450
911684-AB-4	US CELLULAR CORP		7.250	FA	08/15/2007			3,987,631	4,000,000	99.6650	3,986,600	3,977,760	109,556	29,000	2,177			1	08/26/1997	7.330
913026-AT-7	UNITED TELEPHONE OF FLORIDA SERIES HH 1ST MORTGAGE		8.375	JJ	01/15/2025			5,434,324	5,100,000	111.8050	5,702,055	5,441,802	196,952	427,125	(5,608)			2PE	07/31/2001	7.750
916906-AB-6	US FREIGHTWAYS		8.500	AO	04/15/2010			5,392,491	5,000,000	112.8700	5,643,500	5,430,100	89,722	425,000	(37,609)			1PE	01/09/2002	7.101
919138-AD-9	VALERO ENERGY SENIOR NOTES		6.700	JJ	01/15/2013			5,000,000	5,000,000	100.0000	5,000,000	5,000,000	13,958					2PE	12/10/2002	6.700
92344G-AQ-9	VERIZON GLOBAL FUNDING CORP SENIOR NOTES		6.875	JD	06/15/2012			15,005,216	15,000,000	111.5300	16,729,500	15,005,550	45,833	498,438	(334)			1	06/20/2002	6.870

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
931142-BF-9	WAL-MART STORES		7.550	FA	02/15/2030			13,835,833	11,000,000	126.3580	13,899,380	13,835,920	316,261		(87)				1	12/30/2002	5.675
932270-AB-7	WALLACE COMPUTER SERVICES INC SENIOR NOTE		6.920	AO	01/15/2006			2,000,000	2,000,000	110.2410	2,204,820	2,000,000	34,600	138,400					2	01/15/1999	6.924
932270-AC-5	WALLACE COMPUTER SERVICES INC SENIOR NOTE		7.260	AO	01/15/2009			2,000,000	2,000,000	100.0000	2,000,000	2,000,000	36,300	145,200					2	01/15/1999	7.263
960402-AS-4	VIACOM INC WESTINGHOUSE ELEC CORP		7.875	MS	09/01/2023			10,288,379	10,000,000	118.8240	11,882,400	10,289,900	262,500	393,750	(1,521)				1PE	07/11/2002	7.596
96041*-AC-3	WESTLAKE CHEMICAL CORP SERIES A SENIOR SECURED		9.500	MJSD	03/31/2005	02/14/2004	100.000	5,529,412	5,529,412	100.0000	5,529,412	5,529,412	1,459						5	12/31/2002	9.624
961548-AQ-7	WESTVACO CORP DEBENTURES		7.650	MS	03/15/2027			10,186,967	10,000,000	110.0210	11,002,100	10,187,500	225,250		(533)				2PE	12/03/2002	7.426
969133-AK-3	WILLAMETTE INDUSTRIES DEBENTURES		7.850	JJ	07/01/2026			299,234	300,000	112.6110	337,833	299,163	11,775	23,550	.11				2PE	09/20/2001	7.874
969151-A*-0	WILLARD CO LESSEE-PACIFIC POWER & LIGHT		8.250	MJSD	12/30/2004			53,213	53,214	100.0000	53,213	53,209	.12	4,390					1Z	12/23/1974	8.336
96931*-AA-0	WILLIAM WEINBERG & COMPANY LESSEE-OCCIDENTAL CHEM-HOOK		8.500	MJSD	03/30/2004			188,170	188,170	100.0000	188,170	188,170		15,994					2	04/05/1974	8.590
969457-BG-4	WILLIAMS COMPANIES		7.875	MS	09/01/2021			13,555,379	13,300,000	63.0000	8,379,000	13,561,054	349,125	1,076,469	(5,399)				5	10/04/2001	7.679
97180*-DL-9	WILMINGTON TRUST CO LESSEE-AIR WISCONSIN TR 88		10.530	JD	06/16/2009			821,253	2,737,510	30.0000	821,253	1,339,286		144,130	(1,916,257)		12,011		6	12/16/1988	10.530
97180*-SL-3	WILMINGTON TRUST CO LESSEE-ROLLS ROYCE/SUB US AIR		8.930	FA	02/20/2013			1,820,978	1,820,978	100.0000	1,820,978	1,820,978	59,173	162,613					2	08/20/1992	8.930
97180*-SM-1	WILMINGTON TRUST CO LESSEE-ROLLS ROYCE/SUB US AIR		8.930	FA	02/20/2013			2,053,443	2,053,443	100.0000	2,053,443	2,053,443	66,727	183,373					2	08/20/1992	8.930
97180*-SR-0	WILMINGTON TRUST CO LESSEE-AI LEASING/NW/AIRBUS		8.740	JD	06/29/2015			692,751	692,751	100.0000	692,751	692,751	336	60,546					2	09/30/1992	8.737
97180*-SS-8	WILMINGTON TRUST CO LESSEE-AI LEASING/NW/AIRBUS		8.740	JD	06/29/2015			692,856	692,751	100.0000	692,796	692,796	336	60,546	(7)				2	12/01/1999	8.737
97180*-ST-6	WILMINGTON TRUST CO LESSEE-AI LEASING/NW/AIRBUS		8.740	JD	06/29/2015			692,751	692,751	100.0000	692,751	692,751	336	60,546					2	12/01/1999	8.738
97180*-SU-3	WILMINGTON TRUST CO LESSEE-AI LEASING/NW/AIRBUS		8.740	JD	06/29/2015			692,819	692,751	100.0000	692,780	692,780	336	60,546	(4)				2	12/01/1999	8.737
97180*-TD-0	WILMINGTON TRUST CO LESSEE-AUTO ALLIANCE/SUMITOMO		8.630	JJ	07/01/2007			358,384	358,384	100.0000	358,384	358,384	15,464	30,929					1	09/14/1992	8.627
97180*-TR-9	WILMINGTON TRUST CO LESSEE-AERFI LEASING USA II		7.700	MN	11/11/2010			2,937,964	2,937,964	100.0000	2,937,964	2,937,964	31,420	226,223					1	09/29/1992	7.698
97180*-UR-7	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/CHRYSLER		10.732	JJ	01/01/2012			492,348	492,348	100.0000	492,348	492,348	26,420	52,841					3	12/29/1986	10.732
97180*-US-5	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/CILCORP		10.732	JJ	01/01/2013			319,749	319,749	100.0000	319,749	319,749	17,158	34,317					3	12/29/1986	10.732
97180*-UT-3	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/ENERGY		10.732	JJ	01/01/2012			164,649	164,649	100.0000	164,649	164,649	8,835	17,671					3	12/29/1986	10.732
97180*-UU-0	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/ENSERCO		10.732	JJ	01/01/2013			316,714	316,714	100.0000	316,714	316,714	16,995	33,991					3	12/29/1986	10.732
97180*-UV-8	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/NORTHERN		10.732	JJ	01/01/2013			475,071	475,071	100.0000	475,071	475,071	25,493	50,986					3	12/29/1986	10.732
97180*-UW-6	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/PHIL MORRIS		10.732	JJ	01/01/2011			1,578,106	1,578,106	100.0000	1,578,106	1,578,106	84,684	169,369					3	12/29/1986	10.732
97180*-UX-4	WILMINGTON TRUST CO LESSEE-TUCSON ELEC/U S WEST		10.732	JJ	01/01/2013			617,074	617,074	100.0000	617,074	617,074	33,113	66,227					3	12/29/1986	10.732
97180*-YX-0	WILMINGTON TRUST CO LESSEE-SOLVAY MINERALS		7.740	JD	12/21/2013			1,510,678	1,510,678	100.0000	1,510,678	1,510,678	3,248	116,926					1	06/22/1994	7.740
97180*-YY-8	WILMINGTON TRUST CO LESSEE-SOLVAY POLYMERS		7.740	JJ	01/14/2014			1,477,643	1,477,643	100.0000	1,477,643	1,477,643	53,055	113,980					1	09/16/1994	7.739
971804-#D-1	WILMINGTON TRUST LESSEE-FEDERAL EXPRESS		10.220	JD	12/21/2004			799,685	803,064	100.0000	799,685	782,279	2,280	82,073	1,516				2	06/21/1988	10.623
971804-#J-8	WILMINGTON TRUST GUARANTOR-AUTOALLIANCE		10.500	JJ	07/01/2008			3,253,395	3,253,395	100.0000	3,253,395	3,253,395	170,803	341,606					1	11/07/1986	10.497
971804-#P-5	WILMINGTON TRUST LESSEE-FEDERAL EXPRESS		10.140	AO	04/27/2004			925,166	925,166	100.0000	925,166	925,166	16,678	93,812					2	10/27/1988	10.140
98877*-AA-2	ZF BATAVIA LLC SENIOR NOTES		7.620	JD	12/21/2009			7,000,000	7,000,000	100.0000	7,000,000	7,000,000	14,817	533,400					2Z	12/21/2001	7.620
Total United States								2,252,625,435	2,261,810,261	XXX	2,322,509,541	2,257,873,753	41,301,527	134,311,695	(18,962,265)	0	673,444	XXX	XXX	XXX	
Canada																					
008916-AB-4	AGRIUM INC		7.700	FA	02/01/2017			3,993,054	4,333,000	102.7990	4,454,281	3,973,467	139,017	333,641	12,010				2PE	01/08/2002	8.676
008916-AD-0	AGRIUM INC		8.250	FA	02/15/2011			7,627,974	7,000,000	109.4990	7,664,930	7,646,540	218,167	309,635	(18,566)				2	08/29/2002	6.794
10549P-AC-5	BRASCAN CORP		8.125	JD	12/15/2008			5,085,708	5,000,000	109.0060	5,450,300	5,096,000	18,056	409,635	(10,292)				2	01/02/2002	7.760
10549P-AE-1	BRASCAN CORP		7.125	JD	06/15/2010			9,947,853	10,000,000	99.3110	9,931,100	9,945,400	31,667	352,292	2,453				2	07/05/2002	7.202
136420-AF-3	CANADIAN OCCIDENTAL PETROLEUM		7.400	MN	05/01/2028			14,342,120	15,000,000	98.7460	14,811,900	14,330,860	185,000	1,110,000	8,137				2	10/04/2001	7.800
13643E-AA-3	CANADIAN OIL SANDS LTD 144A		7.900	MS	09/01/2021			9,983,603	10,000,000	103.0710	9,307,100	9,982,800	263,333	805,361	476				2	08/17/2001	7.917
21685F-A*-5	COOPERATIVE FEDERE DE QUEBEC		8.530	MN	11/15/2004			1,666,667	1,666,667	100.0000	1,666,667	1,666,667	18,166	142,167					2	12/22/1994	8.530
257561-AU-4	DOMTAR INC		7.875	AO	10/15/2011			4,940,096	5,000,000	116.8760	5,843,800	4,934,650	83,125	392,656	4,529				2	10/11/2001	8.068
30217V-AC-1	EXPRESS PIPELINE LP 144A		7.390	JD	12/31/2017			11,176,040	11,688,000	106.4580	12,442,811	11,120,674	2,399	863,743	27,023				2PE	01/08/2001	8.061
305915-AC-4	FALCONBRIDGE LTD		7.350	JD	06/05/2012			3,995,162	4,000,000	103.5870	4,143,480	3,994,960	21,233	147,000	202				2	05/30/2002	7.368
335867-E#-0	FIRST OMNI BANK SERIES G LESSEE NOR RAIL INC		6.650	JJ	07/02/2020			227,491	227,491	100.0000	227,491	227,491	7,522	15,128					2	12/23/1998	6.650
335867-E*-4	FIRST OMNI BANK SERIES C LESSEE NOR RAIL INC		6.650	JJ	07/02/2020			983,567	983,567	100.0000	983,567	983,567	32,522	65,407					2	12/23/1998	6.650
335867-E@-2	FIRST OMNI BANK SERIES CH LESSEE NOR RAIL INC		6.650	JJ	01/02/2020			789,711	789,711	100.0000	789,711	789,711	26,112	52,516					2	12/23/1998	6.650
335867-F#-9	FIRST OMNI BANK SERIES C LESSEE NOR RAIL INC		6.650	JJ	01/02/2021			741,452	741,452	100.0000	741,452	741,452	24,516	49,307					2	01/14/1999	6.650
335867-F*-3	FIRST OMNI BANK SERIES PDH LESSEE NOR RAIL INC		6.650	JJ	07/02/2020			216,363	216,363	100.0000	216,363	216,363	7,154	14,388					2	12/23/1998	6.650
335867-F@-1	FIRST OMNI BANK SERIES B LESSEE NOR RAIL INC		6.650	JJ	07/02/2020			464,767	464,767												

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
375916-A*-4	GILDAN ACTIVEWEAR INC. SENIOR SECURED NOTES		.9 510	FMAN	05/31/2007			5,000,000	5,000,000	.0 0000	5,000,000	5,000,000	40,946	475,500				2	06/01/2000	9.629	
448101-AA-3	HUSKY TERRA NOVA FINANCE LTD 144A SENIOR SECURED NOTES		.8 450	FA	02/01/2012			6,359,500	6,359,500	110 2930	7,014,083	6,359,500	223,907	537,378				2PE	07/20/1999	8.449	
453258-AN-5	INCO LTD		.7 750	MN	05/15/2012			12,759,837	12,000,000	111 3960	13,367,520	12,771,720	118,833	470,167	(11,883)			2	10/07/2002	6.814	
554780-AA-4	WEYERHAEUSER CO GTD BY MACWILLAN BLOEDEL		.8 500	JJ	01/15/2004			4,999,017	5,000,000	105 6450	5,282,250	4,992,500	195,972	425,000	870			2PE	01/15/1992	8.520	
63752@-AA-4	HIGHLINER FOODS FORMERLY NATIONAL SEA PRODUCTS		.8 280	MN	11/30/2005			3,000,000	3,000,000	.0 0000	3,000,000	3,000,000	21,390	251,841				3	11/20/1997	8.281	
65333N-AA-8	NEXFOR INC DEBENTURES		.8 125	MS	03/20/2008			15,051,482	15,000,000	112 0040	16,800,600	15,055,850	341,927	1,218,750	(6,687)			2	01/04/2002	8.043	
655422-AQ-6	NORANDA INC		.8 375	FA	02/15/2011			8,977,665	7,000,000	101 7400	7,121,800	6,974,520	221,472	586,250	1,853			2	02/15/2001	8.430	
655422-AS-2	NORANDA INC SENIOR NOTES		.7 250	JJ	07/15/2012			8,081,329	8,000,000	94 5800	7,566,400	8,082,620	301,278		(1,291)			2PE	07/23/2002	7.101	
669771-AR-8	NOVA CORP ALBERTA		.8 500	JD	12/15/2012			3,446,971	3,145,000	124 2490	3,907,631	3,585,363	11,881	267,325	(20,257)			1	02/08/1994	7.136	
77509N-AD-5	ROGERS CABLE INC		.7 875	MN	05/01/2012			6,985,662	7,000,000	99 0040	6,930,280	6,983,942	91,875	277,156	1,720			2	06/28/2002	7.906	
878742-AD-7	TECK COMINCO LTD		.7 000	MS	09/15/2012			4,407,311	4,320,000	.0 0000	4,407,311	4,408,404	91,560		(1,093)			2PE	11/15/2002	6.712	
87971M-AC-7	TELUS CORPORATION		.8 000	JD	06/01/2011			15,323,595	15,000,000	96 0000	14,400,000	15,340,200	100,000	1,200,000	(16,605)			2	04/24/2002	7.648	
88157K-A*-2	TESCO CORPORATION SENIOR UNSECURED NOTES		.7 590	JJ	10/15/2004			8,000,000	8,000,000	.0 0000	8,000,000	8,000,000	295,167	607,200				2	01/06/1999	7.592	
893526-CC-5	TRANSCANADA PWR & LGT		.8 625	MN	05/15/2012			6,020,976	6,000,000	124 0550	7,443,300	6,030,854	66,125	517,500	(1,416)			1	06/09/1992	8.570	
893526-CD-3	TRANSCANADA PWR & LGT		.8 500	MS	03/20/2023			2,993,861	3,000,000	104 1380	3,124,140	2,993,280	71,542	255,000	112			1	10/07/1992	8.521	
C8315#-AG-1	SLOCAN FOREST PRODUCTS LTD		.8 320	AO	10/24/2003			2,500,000	2,500,000	.0 0000	2,500,000	2,500,000	38,711	208,000				3	10/01/1999	8.320	
Total Canada								189,949,081	189,295,765	XXX	197,865,282	190,054,369	3,387,452	12,204,921	(28,705)	0	0	XXX	XXX	XXX	
Other Country																					
022202-AA-3	ALUMINA ENTERPRISES LTD GUARANTOR BATCO & GOVT JAMAICA		10 480	JAJO	07/01/2010			4,550,976	4,550,976	.0 0000	4,550,976	4,550,976	119,236	476,942				2	07/06/2000	10.618	
054536-AA-5	AXA SUB NOTES		.8 600	JD	12/15/2030			17,332,454	15,000,000	114 2360	17,135,400	17,356,500	57,333	1,290,000	(23,024)			1	02/25/2002	7.289	
111021-AD-3	BRITISH TELECOMMUNICATIONS PLC		.8 375	JD	12/15/2010			15,281,223	15,000,000	119 8900	17,983,500	15,324,250	55,833	1,256,250	(24,443)			2	02/23/2001	8.051	
156877-AB-8	CERRO NEGRO FINANCE LTD 144A		.7 900	JD	12/01/2020			4,882,594	5,000,000	57 9090	2,895,450	4,871,250	32,917	395,000	2,832			3	07/29/1998	8.152	
219868-AN-6	CORP ANDINA DE FOMENTO SUPRANATIONAL BANK		.6 875	MS	03/15/2012			14,845,117	15,000,000	104 8350	15,725,250	14,838,126	303,646	498,438	6,991			1	07/22/2002	7.029	
25156P-AB-9	DEUTSCHE TELEKOM INTL FINANCE		.8 500	JD	06/15/2010			10,419,200	10,000,000	115 1730	11,517,300	10,419,200	37,778	838,958	15,314			1	07/06/2001	7.562	
25156P-AC-7	DEUTSCHE TELEKOM INTL FINANCE		.8 750	JD	06/15/2030			5,408,600	5,000,000	115 5150	5,775,750	5,408,600	19,444	429,653				2	03/11/2002	7.880	
260540-AA-7	DOW CAPITAL BV DEBENTURES		.9 000	MN	05/15/2010			5,669,823	5,115,000	118 5520	6,063,935	5,711,818	58,823	460,350	(41,996)			1PE	03/25/2002	7.085	
315565-AA-9	FERTINITRO FINANCE INC SEC NT		.8 290	AO	04/15/2020			1,008,858	4,000,000	25 2210	1,008,840	82,900	331,600		(2,991,142)			5PE	04/27/2001	8.289	
35177P-AK-3	FRANCE TELECOM		.9 250	MS	03/01/2011			9,985,392	10,000,000	115 6270	11,562,700	9,983,574	308,333	800,000	1,818			2	02/15/2002	9.276	
35177P-AL-1	FRANCE TELECOM		.9 000	MS	03/01/2031			5,424,787	5,000,000	121 7330	6,086,650	5,426,950	150,000	225,000	(2,163)			2	04/02/2002	8.221	
448414-AC-6	HUTCHISON WHAMPOA FIN 144A		.7 450	FA	08/01/2017			5,107,164	5,000,000	104 0000	5,200,000	5,108,800	155,208	186,250	(1,636)			1PE	06/10/2002	7.210	
45820E-AA-0	INTELSAT LTD 144A SENIOR NOTES		.7 625	AO	04/15/2012			5,041,944	4,960,000	102 6190	5,089,902	5,045,957	79,842	189,100	(4,013)			1	04/19/2002	7.376	
524671-AA-2	LEGRAND SA DEBENTURES		.8 500	FA	02/15/2025			7,729,966	7,000,000	84 0000	5,880,000	7,741,790	224,778	595,000	(11,678)			4Z	12/17/2001	7.525	
553045-AA-2	M I M HOLDINGS LTD SENIOR NOTES		.8 630	MJSD	06/25/2011			4,000,000	4,000,000	.0 0000	4,000,000	4,000,000	5,753	345,200				2	06/25/2001	8.723	
656533-AA-4	NORSKE SKOGINDUSTRIER ASA 144A		.7 625	AO	10/15/2011			15,210,474	14,000,000	109 9030	15,386,420	15,233,376	225,361	343,125	(22,902)			2	10/09/2002	6.327	
693300-AM-7	PDVSA FINANCE LTD 1999-F		.8 750	FMAN	02/15/2004			1,906,310	1,908,000	96 0200	1,832,062	1,903,396	21,333	166,950	1,164			2	04/19/2000	8.985	
69829V-AD-7	PANAMERICAN BEVERAGE SENIOR NOTES		.7 250	JJ	07/01/2009			10,380,682	10,750,000	100 4850	10,802,138	10,325,035	389,688	779,375	41,989			2	10/04/2001	7.937	
71659V-AA-7	PETROLEUM GEO-SERVICES		.7 500	MS	03/31/2007		0.000	30,000		30 0000			(2,854)					5	03/16/2001	0.000	
72146#-AE-0	PILKINGTON HOLDINGS INC		.8 890	FA	08/06/2004			1,600,000	1,600,000	.0 0000	1,600,000	1,600,000	57,291	142,240				2	08/06/1992	8.890	
76126C-JW-3	RACERS (DEUTSCHE TELECOM) 144A SERIES 2001-19 PT		.8 625	JD	06/15/2030			2,287,524	2,287,524	.0 0000	2,287,524	2,287,524	8,769	197,299				1PE	07/09/2001	8.624	
780641-AG-1	KONINKLIJKE KPN NV		.8 000	AO	10/01/2010			9,794,075	10,000,000	117 1070	11,710,700	9,759,712	200,000	800,000	18,271			2	02/20/2001	8.367	
82929R-AC-0	SINGAPORE TELECOMMUNICATIONS 144A		.7 375	JD	12/01/2031			4,917,873	5,000,000	109 3840	5,469,200	4,917,250	30,729	184,375	623			1PE	06/06/2002	7.515	
84844#-AA-8	SPICERS PAPER INC GUAR PAPERLINX LTD		.7 880	FA	02/09/2017			5,000,000	5,000,000	.0 0000	5,000,000	5,000,000	155,411	198,094				2	02/08/2002	7.880	
853250-AA-6	STANDARD CHARTERED BANK 144A		.8 000	MN	05/30/2031			15,639,569	15,000,000	115 1350	17,270,250	15,646,150	103,333	1,200,000	(6,091)			1PE	11/28/2001	7.631	
86789R-AA-4	SUNSTAR CAPITAL SA SERIES A		.8 570	FA	08/13/2009			7,000,000	7,000,000	.0 0000	7,000,000	7,000,000	229,962					2Z	08/13/2002	8.570	
87406D-AC-2	TAKEFUJI CORPORATION 144A SENIOR NOTES		.9 200	AO	04/15/2011			4,986,882	5,000,000	117 5730	5,878,650	4,985,450	97,111	460,000	1,018			1PE	04/18/2001	9.246	
87406D-B@-6	TAKEFUJI CORPORATION SENIOR NOTES		.8 130	MN	05/08/2006			8,000,000	8,000,000	.0 0000	8,000,000	8,000,000	56,007	650,400				1	05/05/1999	8.123	
879385-AC-6	TELEFONICA EUROPE BV		.7 750	MS	09/15/2010			12,463,052	12,000,000	115 6010	13,872,120	12,485,240	273,833	775,000	(16,663)			1	12/26/2002	7.078	
89677@-AQ-6	TRITON CONTAINER INVEST LLC		.7 980	JJ	01/31/2004			2,000,000	2,000,000	.0 0000	2,000,000	2,000,000	66,943	159,600				2	12/01/1999	7.966	
89677@-AR-4	TRITON CONTAINER INVEST LLC SENIOR SECURED NOTES		.8 490	JD	12/30/2005			4,000,000	4,000,000	.0 0000	4,000,000	4,000,000	943	336,770				2	12/22/2000	8.490	
89677@-AU-7	TRITON CONTAINER INVEST LLC SENIOR SECURED NOTES		.6 730	MS	09/30/2009			5,000,000	5,000,000	.0 0000	5,000,000	5,000,000	85,060	43,932				2Z	08/14/2002	6.732	
90356@-AC-3																					

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
F1068#-AA-5	BONDUELLE SCA SENIOR NOTES		.8.530	JD	06/07/2012	06/01/2012	100.000	4,000,000	4,000,000	.0.0000	4,000,000	4,000,000	22,747	341,200				22	06/07/2000	8.530	
F1411#-AB-7	CASINO GUICHARD-PERRACHON SA SENIOR NOTES SERIES B... ELAN PHARMACEUTICAL INVESTMENT SENIOR GUARANTEED NOTES		.6.460	MN	11/14/2011			12,000,000	12,000,000	.0.0000	12,000,000	12,000,000	101,207					22	11/14/2002	6.460	
G2953#-AA-2	GLENCORE FINANCE LTD SENIOR NOTES		.9.560	JD	06/28/2004			6,009,786	6,000,000	.0.0000	6,009,786	6,023,533	4,780	573,600	(5,858)			5	06/28/2000	9.440	
G3782#-AK-3	GLENCORE FINANCE LTD SENIOR NOTES		.8.280	FA	08/31/2008			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	139,150	414,000				2	08/31/1999	8.280	
G3782#-AM-9	GLENCORE FINANCE LTD SENIOR NOTES		.8.530	FA	08/31/2010			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	143,351	426,500				2	08/31/1999	8.530	
G7214#-AB-2	PILKINGTON FINANCE LTD SERIES B SENIOR GUARANTEED NT		.7.000	AO	04/20/2009			7,000,000	7,000,000	.0.0000	7,000,000	7,000,000	96,639	490,000				2	04/20/1999	7.000	
G9284#-AD-9	VITOL FINANCE LTD		.8.970	JD	12/15/2004			2,853,270	2,853,270	.0.0000	2,853,270	2,853,270	11,375	255,938				2	12/21/1994	8.970	
G9284#-AH-0	VITOL FINANCE LTD SENIOR NOTES		.8.960	JD	12/13/2009			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	22,400	448,000				2	12/13/1999	8.960	
G9284#-AJ-6	VITOL FINANCE LTD GUAR VITOL HOLDING BV AND SARL		.7.450	JD	06/28/2012			4,500,000	4,500,000	.0.0000	4,500,000	4,500,000	2,794	167,625				2	06/28/2002	7.450	
N7017*-AF-8	PARMALAT NETHERLANDS NV SERIES B PARMALAT SPA		.7.150	JD	12/12/2012			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	18,868					22	12/12/2002	7.150	
P3912#-AA-8	FEMSA CERVEZA SENIOR NOTES		.8.920	AO	10/28/2004			10,000,000	10,000,000	.0.0000	10,000,000	10,000,000	156,100	892,000				2	10/28/1999	8.920	
P3912#-AB-6	FEMSA CERVEZA SENIOR NOTES		.8.790	FA	02/03/2003			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	180,683	439,500				2	02/03/2000	8.790	
Q6885#-AA-3	NORTH QUEENSLAND SILVER PTY STRUCTURED EXPORT NOTE		.8.700	JAJO	01/01/2005			7,521,307	7,551,474	.0.0000	7,521,307	7,477,696	164,245	656,978	14,355			2	01/27/2000	9.220	
Q7397#-AD-6	PRATT FINANCE PTY LTD GUAR		.8.080	MN	05/23/2015			3,000,000	3,000,000	.0.0000	3,000,000	3,000,000	25,587	242,400				2	05/22/1997	8.080	
Q7638#-AA-1	PIRIE SILVER COMPANY LTD GUARANTOR PASMINGO LTD		.8.250	JAJO	07/15/2004			2,246,279	5,834,491	38.5000	2,246,279	2,900,355			(3,554,430)		582,963	6	07/20/1999	8.571	
V8615#-AA-0	STOLT NIELSEN TRANSPORT GROUP GUAR STOLT-NELSON SA		.8.980	FMAN	08/31/2006			8,000,000	8,000,000	100.0000	8,000,000	8,000,000	61,862	718,400				3	08/08/1996	9.084	
Total Other Country								340,171,848	340,077,402	XXX	350,882,026	340,861,245	5,033,605	22,526,981	(6,601,664)	0	582,963	XXX	XXX	XXX	
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations								2,782,746,364	2,791,183,428	XXX	2,871,256,849	2,788,789,367	49,722,584	169,043,597	(25,592,634)	0	1,256,407	XXX	XXX	XXX	
Single Class Mortgage (SC) United States																					
02401#-AA-5	LEGG MASON CAPITAL CORP AM ASSOC OF HOMES AND SERVICE		.8.510	MTLY	04/01/2013			4,893,909	4,894,770	.0.0000	4,893,909	4,893,613	34,712	416,545	.69			1	08/31/1999	8.666	
167166-FD-4	CHICAGO & N WESTERN TRANS CO		.7.520	AO	10/30/2014			2,323,428	2,323,428	.0.0000	2,323,428	2,323,428	29,606	174,722				1PE	03/24/1994	7.519	
247367-AM-7	DELTA AIRLINES INC 96A2		.8.187	AO	10/11/2017			4,996,737	4,996,737	.0.0000	4,996,737	4,996,737	90,907	409,083				3	03/05/1996	8.187	
33632*-LA-3	AMERADA HESS CORP. LESSEE-HORIZON AIR INDUSTRIES		.9.080	MS	03/04/2006			1,076,922	1,076,922	.0.0000	1,076,922	1,076,922	31,780	97,785				3	03/05/1992	9.080	
368774-AA-3	GENERAL AMERICAN TRANS CORP		.6.860	JJ	07/28/2013			2,262,801	2,262,801	.0.0000	2,262,801	2,262,801	65,972	155,228				2	07/28/1993	6.860	
368841-AA-0	GENERAL AMERICAN TRANS CORP		.9.180	MS	03/11/2011			3,862,479	3,862,479	.0.0000	3,862,479	3,862,479	108,343	354,591				2PE	09/12/1991	9.180	
36884D-AA-4	GENERAL AMERICAN TRANS CORP		.7.800	FA	02/11/2013			1,478,684	1,478,684	.0.0000	1,478,684	1,478,684	44,853	115,337				2PE	08/12/1992	7.800	
52465#-AZ-8	LEGG MASON MTG CERT 2001 CTL3 LESSEE FLUOR CORPORATION LITIGATION SETTLEMENT MONETIZE FEE TRUST PASS THRU CERT 144A		.7.560	MTLY	06/08/2021			7,415,662	7,415,662	.0.0000	7,415,662	7,415,662	35,818	560,898				1	06/29/2001	7.680	
536885-AA-4	NEW MONT GOLD CO		.6.950	JAJO	01/26/2032	01/25/2016	100.000	13,510,914	14,278,021	.0.0000	13,510,914	13,468,961	181,926	808,211	40,097			1	03/11/2002	8.079	
651630-AA-6	RYAN ST PAUL LP		.8.910	JJ	01/05/2009			3,531,593	3,549,544	.0.0000	3,531,593	3,512,628	154,618	316,264	2,573			2	10/25/1994	9.074	
78351#-AA-5	SOUTHWEST AIR 93-B		.8.140	MTLY	04/01/2007			4,579,165	4,579,165	.0.0000	4,579,165	4,579,165	31,062	372,744				2	11/01/1992	8.279	
844741-AG-3	WATERFORD 3 FDG-ENTERGY		.6.260	MS	09/24/2012			703,909	729,264	.0.0000	703,909	701,341	12,301	45,652	2,568			1PE	12/28/2001	7.020	
928958-AA-5	WILMINGTON TRUST CO LESSEE-UNITED AIRLINES		.8.090	JJ	01/02/2017			3,587,299	3,587,299	107.9400	3,872,131	3,587,299	144,300	290,213				2PE	07/17/1997	8.091	
97180*-CR-7	WILMINGTON TRUST CO LESSEE-UNITED AIRLINES		.9.660	JD	06/28/2009			620,607	1,551,517	40.0000	620,607	1,247,841		74,938	(930,910)		1,249	6	07/27/1989	0.000	
97180*-CS-5	WILMINGTON TRUST CO LESSEE-UNITED AIRLINES		.9.660	JJ	01/27/2010			874,068	1,748,136	50.0000	874,068	1,405,976		168,870	(874,068)		72,239	6	07/28/1989	0.000	
97180*-EP-9	WILMINGTON TRUST CO LESSEE-FEDERAL EXPRESS		10.220	MS	03/28/2004			940,506	940,506	.0.0000	940,506	940,506	24,831	96,120				2	10/28/1999	10.214	
97180*-EQ-7	WILMINGTON TRUST CO LESSEE-FEDERAL EXPRESS		10.220	FA	02/27/2004			569,711	569,711	.0.0000	569,711	569,711	20,055	58,225				2	10/28/1999	10.207	
97180*-EX-2	WILMINGTON TRUST CO LESSEE-UNITD AIR 50%/SNECMA		.9.750	MS	03/15/2010			3,544,187	3,544,187	.0.0000	3,544,187	3,544,187	101,748	345,558				1	03/14/1990	9.750	
97180*-SC-3	WILMINGTON TRUST CO LESSEE-A I LEASING/AIRBUS/AT&T		.9.030	MN	11/27/2014			905,795	905,795	.0.0000	905,795	905,795	7,725	81,793				2	05/27/1992	9.030	
97180*-SD-1	WILMINGTON TRUST CO LESSEE-A I LEASING/AIRBUS/AT&T		.9.030	MN	11/29/2014			905,795	905,795	.0.0000	905,795	905,795	7,271	81,793				2	05/29/1992	9.030	
97180*-SE-9	WILMINGTON TRUST CO LESSEE-A I LEASING/AIRBUS/AT&T		.9.030	MN	11/28/2014			905,795	905,795	.0.0000	905,795	905,795	7,498	81,793				2	05/28/1992	9.030	
97180*-SF-6	WILMINGTON TRUST CO LESSEE-A I LEASING/AIRBUS/AT&T		.9.030	MN	11/29/2014			905,795	905,795	.0.0000	905,795	905,795	7,271	81,793				2	05/29/1992	9.030	
97180*-SG-4	WILMINGTON TRUST CO LESSEE-A I LEASING/AIRBUS/AT&T		.9.030	MN	11/29/2014			905,795	905,795	.0.0000	905,795	905,795	7,271	81,793				2	05/29/1992	9.030	
97180*-SH-2	WILMINGTON TRUST CO LESSEE-A I LEASING/AIRBUS/AT&T		.9.030	MN	11/28/2014			905,795	905,795	.0.0000	905,795	905,795	7,498	81,793				2	05/28/1992	9.030	
97180*-SJ-8	WILMINGTON TRUST CO LESSEE-AERFI LEASING USA I		.8.310	FMAN	11/28/2008			3,612,622	3,612,622	.0.0000	3,612,622	3,612,622	27,519	300,209				1	06/16/1992	8.396	
97180*-TE-8	WILMINGTON TRUST CO LESSEE-AUTO ALLIANCE/SUMITOMO		.8.630	JJ	07/01/2007			1,092,055	1,092,055	.0.0000	1,092,055	1,092,055	47,122	94,244				1	09/14/1992	8.627	
97180*-YL-6	WILMINGTON TRUST CO LESSEE-A I LEASING/GUAR AIRBUS		.7.190	JJ	07/02/2014			3,807,742	3,807,742	.0.0000	3,807,742	3,807,742	136,128	273,777				2	12/21/1993	7.190	
97180*-YT-9	WILMINGTON TRUST CO LESSEE-TRIDENT/BRIT AERO E1104		.7.260	JD	06/22/2011			916,489	916,489	.0.0000	916,489	916,489	1,663	66,537				1	04/22/1994	7.258	
97180*-YU-6	WILMINGTON TRUST CO LESSEE-TRIDENT/BRIT AERO E3194		.7.260	JD	06/22/2011			1,605,578	1,605,578	.0.0000	1,605,578	1,605,578	2,914	116,565				1	04/22/1994	7.258	
97180*-YV-4	WILMINGTON TRUST CO LESSEE-TRIDENT/BRIT AERO E3203		.7.260	JD	06/22/2011			1,495,324	1,495,324	.0.0000	1,495,324	1,495,324	2,714	108,561				1	04/22/1994	7.258	
Total United States								78,737,161	81,353,413	XXX	79,021,993	79,832,521	1,375,426	6,311,635	(1,759,671)	0	73,488	XXX	XXX	XXX	

E08.15

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
Other Country																					
18532N-AD-0	CLEARWATER FUNDING CDO 144A 2002-A CLASS A3		7.618	AO	04/15/2014			8,000,000	8,000,000	0.0000	8,000,000	8,000,000	128,660	301,334				1PE	04/04/2002	7.618	
V8615#-AC-6	STOLT NIELSEN TRANSPORT GROUP		8.010	FMAN	08/31/2007			3,000,000	3,000,000	0.0000	3,000,000	3,000,000	20,693	240,330				3	07/17/1997	8.010	
Total Other Country								11,000,000	11,000,000	XXX	11,000,000	11,000,000	149,353	541,634	0	0	0	XXX	XXX	XXX	XXX
4099999 - Total Bonds - Industrial, Misc. - Single Class Mortgage-Backed/Asset-Backed Securities								89,737,161	92,353,413	XXX	90,021,993	90,832,521	1,524,779	6,853,269	(1,759,671)	0	73,488	XXX	XXX	XXX	XXX
Defined Multi-Class Residential (DR)																					
United States																					
00077B-Q2-2	ABN AMRO MORTGAGE CORP 2002-5 1A5		6.500	MTLY	07/26/2032	06/01/2032	100.000	10,359,076	10,000,000	0.0000	10,359,076	10,360,938	54,167	149,615	(1,862)			1PE	12/05/2002	6.035	
06050H-WC-8	BANK OF AMERICA MTG SEC 2002-9 1A7		6.250	MTLY	10/25/2032	07/01/2012	100.000	14,744,588	14,363,000	0.0000	14,744,588	14,753,494	74,807	669,582	(8,906)			1PE	10/07/2002	5.846	
06606B-AJ-9	BANKAMERICA MFD HOUSING 1997-1 A9		7.015	MTLY	01/10/2028			9,273,521	9,545,000	0.0000	9,273,521	9,240,071	39,059	669,582	18,893			1PE	11/29/1999	7.455	
073914-NA-7	BEAR STEARNS MTGE SEC INC 1995-1		7.400	MTLY	07/25/2010	07/01/2009	100.000	3,048,285	3,112,460	0.0000	3,048,285	2,961,701	19,194	230,322	19,527			1PE	04/27/1995	8.147	
124860-CB-1	C-BASS LLC 144A 1999-3 CLASS A		6.877	MTLY	01/01/2029	02/01/2027	100.000	2,746,232	2,799,246	0.0000	2,746,232	2,741,511	16,042	200,606	1,401			1	07/15/1999	7.191	
126691-ED-2	COUNTRYWIDE FUNDING CORP 1995-F		8.250	MTLY	05/25/2010	02/01/2002	100.000	1,616,037	1,616,037	0.0000	1,616,037	1,619,446	11,110	133,323	8,553			1PE	05/01/1995	8.191	
126691-LV-4	COUNTRYWIDE FUNDING CORP 1995-4 CL A8		7.500	MTLY	09/25/2025	09/01/2025	100.000	2,530,893	2,540,199	0.0000	2,530,893	2,533,451	15,876	190,515	(324)			1PE	09/28/1995	7.516	
126691-RJ-5	COUNTRYWIDE FUNDING CORP 1996-B A2		6.625	MTLY	03/25/2011	10/25/2004	100.000	3,717,787	3,760,651	0.0000	3,717,787	3,606,699	20,762	249,143	19,383			1PE	02/29/1996	7.337	
12669C-3C-2	COUNTRYWIDE HOME LOANS 2002-22 A4		6.000	MTLY	10/25/2032	08/01/2013	100.000	18,470,053	18,237,076	0.0000	18,470,053	18,474,789	91,185	104,871	(4,737)			1PE	12/03/2002	5.823	
12669C-E2-2	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A2		6.500	MTLY	07/25/2032	04/01/2011	100.000	8,567,240	8,308,875	0.0000	8,567,240	8,575,199	45,006	90,013	(7,779)			1PE	10/03/2002	5.960	
12669C-E5-5	COUNTRYWIDE ALTERNATIVE LOAN 2002-8 A5		6.750	MTLY	07/25/2032	05/01/2032	100.000	10,389,752	10,846,675	0.0000	10,389,752	10,394,321	61,013	299,982	(4,568)			1PE	12/01/2002	7.061	
12669C-VC-1	COUNTRYWIDE ALTERNATIVE LOAN 2002-4 1A8		6.750	MTLY	05/25/2032	04/01/2032	100.000	10,269,806	10,517,791	0.0000	10,269,806	10,272,288	59,163	348,090	(2,483)			1PE	12/01/2002	6.970	
12669D-CF-3	COUNTRYWIDE ALTERNATIVE LOAN 2002-12 Z		6.500	MTLY	11/25/2032	07/01/2032	100.000	15,342,762	15,245,073	0.0000	15,342,762	15,343,510	82,577	245,073	(748)			1PE	12/01/2002	6.526	
12669D-NF-1	COUNTRYWIDE 2002-36 A17		6.000	MTLY	01/25/2033	08/01/2017	100.000	15,018,244	15,000,000	0.0000	15,018,244	15,018,750	75,000	104,871	(506)			1PE	12/05/2002	6.004	
152314-CK-4	CENTEX HOME EQUITY LOAN TRUST 2000-B A5		8.480	MTLY	07/25/2031	06/25/2011	100.000	4,991,273	5,000,000	0.0000	4,991,273	4,996,875	35,333	424,000	(1,857)			1PE	06/15/2000	8.547	
161626-XL-5	CHASE MTG FINANCE CORP 1993-M		6.250	MTLY	11/25/2009	12/01/2006	100.000	226,619	240,134	0.0000	226,619	212,969	1,251	15,008	1,198			1PE	02/27/1995	10.571	
161626-YJ-9	CHASE MTG FINANCE CORP 1993 A-5		6.600	MTLY	02/25/2009	11/01/2006	100.000	41,186	42,956	0.0000	41,186	39,399	236	2,835	136			1PE	02/24/1995	9.765	
172921-YR-3	CITICORP MTG SECURITIES INC 1993-3 A5		7.000	MTLY	03/25/2008			3,188,569	3,192,000	0.0000	3,188,569	3,199,980	18,620	223,440	(950)			1PE	04/27/1993	6.827	
172973-CL-1	CITICORP MORTGAGE SECURITIES 2002-10 1A2		6.000	MTLY	10/25/2032	03/01/2013	100.000	15,168,828	15,000,000	0.0000	15,168,828	15,171,094	75,000	75,000	(2,266)			1PE	11/18/2002	5.848	
208460-DV-7	CONSECO FINANCE SECURITIZATION 2000-4 A6		8.310	MTLY	05/01/2032	04/01/2013	100.000	4,998,815	5,000,000	0.0000	4,998,815	4,998,660	34,625	415,500	80			1	08/11/2000	8.459	
208460-HN-1	CONSECO FINANCE SECURITIZATION 2001-3 A4		6.910	MTLY	05/01/2033	12/01/2026	100.000	10,220,765	10,000,000	0.0000	10,220,765	10,228,125	57,583	691,000	(6,359)			1	11/16/2001	6.785	
208460-HX-9	CONSECO FINANCE SECURITIZATION 2001-4 A4		7.360	MTLY	09/01/2033	09/01/2033	100.000	14,995,405	15,000,000	0.0000	14,995,405	14,995,315	92,000	1,051,867	150			1PE	12/13/2001	7.478	
22540A-CP-1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		7.025	MTLY	03/15/2028	05/15/2012	100.000	5,679,979	6,020,000	0.0000	5,679,979	5,483,844	18,796	422,905	54,475			1PE	02/04/2000	9.206	
22541N-LE-7	CS FIRST BOSTON MTG SEC CORP 2002-26 A5		6.260	MTLY	10/25/2032	01/01/2011	100.000	8,306,000	8,306,000	0.0000	8,306,000	8,306,000	43,330	129,989				1PE	08/20/2002	6.274	
30251T-AA-7	1ST NATIONAL BK CHICAGO 1993-A		8.080	JJ	01/05/2018			5,000,000	5,000,000	123.0520	6,152,600	5,000,000	197,511	404,000				1	05/27/1993	8.080	
36157L-SB-0	GE CAP MTG SRVS INC 1994-15 A7		6.000	MTLY	04/25/2009	02/01/2009	100.000	3,432,622	3,712,000	0.0000	3,432,622	3,013,680	18,560	222,720	87,305			1PE	02/09/1995	8.740	
38162R-AE-4	GOLETA NATIONAL BK MTG LOAN 144A 1999-1 M1		7.850	MTLY	05/25/2025	08/25/2009	100.000	7,872,483	8,000,000	0.0000	7,872,483	7,815,000	52,333	628,000	22,004			1PE	12/10/1999	8.347	
393505-3P-5	GREEN TREE FINANCIAL CORP 1999-5 A5		7.860	MTLY	04/01/2031	05/01/2015	100.000	5,153,346	5,000,000	0.0000	5,153,346	5,161,719	32,750	229,250	(8,373)			1PE	05/13/2002	7.472	
393505-FX-5	GREEN TREE FINANCIAL CORP 1999-2 A6		8.300	MTLY	04/15/2015	05/15/2010	100.000	4,298,417	4,305,082	0.0000	4,298,417	4,292,301	15,881	357,322	670			1	03/30/1995	8.484	
395383-AF-9	GREENPOINT CREDIT LLC MH 1999-5 M-1A		8.300	MTLY	10/15/2026			7,994,873	8,000,000	0.0000	7,994,873	7,996,787	55,333	664,000	2,455			1PE	11/30/1999	8.414	
45660N-DA-0	RESIDENTIAL ASSET SEC TRUST 2002-A4 A5		7.000	MTLY	05/25/2032	05/01/2032	100.000	14,735,022	15,000,000	0.0000	14,735,022	14,690,970	87,500	787,500	44,052			1PE	03/21/2002	7.729	
45660N-LW-3	RESIDENTIAL ASSET SEC TRUST 2002-A16 B		5.750	MTLY	01/25/2033	10/01/2032	100.000	14,745,724	15,000,000	0.0000	14,745,724	14,745,703	71,875		21			1PE	12/11/2002	5.960	
52518R-BE-5	LEHMAN STRUCTURED SECURITIES 2001-GE6 A 144A		6.000	MTLY	08/26/2024	03/01/2019	100.000	2,827,947	2,929,608	0.0000	2,827,947	2,827,072	14,648	160,703	876			1	01/22/2002	7.460	
576434-BQ-6	MASTR ALT LOANS TRUST 2002-3 A5		6.140	MTLY	12/25/2032	08/01/2019	100.000	5,000,000	5,000,000	0.0000	5,000,000	5,000,000	25,583					1PE	11/15/2002	6.160	
61746W-VH-0	MORGAN STANLEY DEAN WITTER CAPITAL 1 2002-WL1 3A6		6.250	MTLY	04/25/2032	06/01/2031	100.000	15,386,571	15,000,000	0.0000	15,386,571	15,396,094	78,125	208,333	(9,523)			1PE	10/03/2002	5.905	
66937R-C4-9	NORWEST ASSET SEC CORP 1999-20 A4		4.000	MTLY	08/25/2029	07/01/2029	100.000	13,606,901	15,000,000	0.0000	13,606,901	13,337,109	50,000	300,000	269,791			1PE	06/21/2002	8.487	
66937R-GY-9	NORWEST ASSET SEC CORP 1998-33 A3		6.000	MTLY	01/25/2029	12/01/2028	100.000	7,453,021	7,909,334	0.0000	7,453,021	7,392,756	39,547	403,013	60,265			1PE	01/03/2002	7.318	
67087T-DF-5	OAKWOOD MORTGAGE INVESTORS 2002-A A4		6.970	MTLY	03/15/2032	03/01/2017	100.000	6,991,905	7,000,000	0.0000	6,991,905	6,995,212	40,658	406,583	(3,307)			1PE	02/22/2002	7.050	
67087T-DQ-1	OAKWOOD MORTGAGE INVESTORS 2002-B A4 MH		7.090	MTLY	06/15/2032	02/01/2025	100.000	9,994,652	10,000,000	0.0000	9,994,652	9,993,124	59,083	413,583	1,528			1PE	05/17/2002	7.171	
68213K-AD-7	OAKWOOD MORTGAGE INVESTORS 2001-E A4		6.810	MTLY	12/15/2031	09/01/2017	100.000	14,992,428	15,000,000	0.0000	14,992,428	14,994,705	85,125	1,021,500	(2,387)			1PE	11/29/2001	6.878	
68619A-AP-2	ORIGIN MANUFACTURED HOUSING 2002-A A4		7.170	MTLY	05/15/2032	02/01/2017	100.000	14,961,877													

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Designa- tion	20 Date Acquired	21 Effective Rate of In- terest		
			4 Rate of	5 How Paid									14 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year								
76110G-WW-7	RESIDENTIAL ACCREDIT LOANS INC 2002-A10 Q3		.6.750	MTLY...	03/25/2032	.01/01/2012	100.000	9,865,558	10,000,000	.0.0000	9,865,558	9,859,375	56,250	506,250	6,183			1PE	.02/13/2002	6.996		
76110G-ZC-8	RESIDENTIAL ACCREDIT LOANS INC 2002-056 A6		.6.500	MTLY...	05/25/2032	.09/01/2014	100.000	9,549,833	10,000,000	.0.0000	9,549,833	9,531,250	54,167	379,167	18,583			1PE	.03/20/2002	7.220		
76111J-XB-5	RESIDENTIAL FUNDING MTG SEC 2002-S15 A5		.6.250	MTLY...	09/25/2032	.05/01/2012	100.000	5,141,225	5,000,000	.0.0000	5,141,225	5,142,969	26,042	26,042	(1,744)			1PE	.11/15/2002	5.829		
76111J-XY-5	RESIDENTIAL FUNDING MTG SEC 2002-S12 A4		.6.250	MTLY...	09/25/2032	.09/01/2013	100.000	15,397,212	15,000,000	.0.0000	15,397,212	15,404,688	78,125	104,167	(7,476)			1PE	.11/26/2002	5.874		
783766-RC-4	RYLAND MTG SEC CORP 1994-7A A1		.6.000	MTLY...	08/25/2025	.04/01/2009	100.000	1,274,660	1,334,581	.0.0000	1,274,660	1,223,852	6,673	80,075	9,850			1PE	.08/30/1994	9.844		
843590-AM-2	SOUTHRN PACIFIC SEC ASSET CORP 1996-1 A5		.7.425	MTLY...	03/25/2027	.01/25/2015	100.000	4,725,174	4,736,065	.0.0000	4,725,174	4,733,105	29,304	351,653	369			1PE	.02/29/1996	7.492		
86358R-3U-9	STRUCTURED ASSET SEC CORP 2002-15 1A12		.6.500	MTLY...	08/25/2032	.10/01/2012	100.000	6,851,501	6,651,000	.0.0000	6,851,501	6,856,246	36,026	72,053	(4,744)			1PE	.10/03/2002	6.063		
86358R-6M-4	STRUCTURED ASSET SEC CORP 2002-17 1A6		.6.250	MTLY...	09/25/2032	.08/01/2032	100.000	8,645,490	8,541,000	.0.0000	8,645,490	8,646,428	44,484	88,969	(938)			1PE	.09/30/2002	6.191		
86359A-DL-4	STRUCTURED ASSET SECURITIES 2002-2X3S A7		.6.080	MTLY...	11/25/2032	.01/01/2011	100.000	12,277,211	12,000,000	.0.0000	12,277,211	12,281,250	60,800	60,800	(4,039)			1PE	.11/13/2002	5.715		
921796-MP-0	VANDERBILT MORTGAGE 2002-C A4		.6.570	MTLY...	08/07/2024	.06/01/2014	100.000	14,993,938	15,000,000	.0.0000	14,993,938	14,993,658	164,250	280				1PE	.11/25/2002	6.650		
929227-FY-7	WASHINGTON MUTUAL MSC MTG PASS 2001-MSC14 1A17		.6.250	MTLY...	12/25/2031	.12/01/2014	100.000	9,101,852	9,659,000	.0.0000	9,101,852	9,076,442	50,307	402,458	25,410			1PE	.03/26/2002	7.110		
94979K-AN-5	WELLS FARGO MTG BACKED SEC 2002-19 2A2		.5.750	MTLY...	11/25/2032	.06/01/2012	100.000	14,892,617	15,000,000	.0.0000	14,892,617	14,892,188	71,875	71,875	429			1PE	.11/21/2002	5.871		
Total United States								494,267,791	496,569,280	XXX	495,420,391	492,849,590	2,917,274	16,924,535	621,340	0	0	0	XXX	XXX	XXX	
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities								494,267,791	496,569,280	XXX	495,420,391	492,849,590	2,917,274	16,924,535	621,340	0	0	0	0	XXX	XXX	XXX
Other Multi-Class Residential (OR)																						
United States																						
00105H-BQ-8	AFC HOME EQUITY LOAN TRUST 1996-1 1A5		.7.800	MTLY...	07/25/2027			4,656,985	4,656,985	.0.0000	4,656,985	4,656,985	30,270	363,245				1PE	.04/01/1996	7.877		
00253C-AW-7	AAMES MORTGAGE TRUST 1995-C CL A1C		.7.350	MTLY...	11/15/2027	.09/01/2010	100.000	1,658,258	1,664,264	.0.0000	1,658,258	1,656,982	10,194	122,323	(127)			1PE	.09/15/1995	7.484		
00755W-BU-9	ADVANTA MORTGAGE LOAN TRUST 1995-3 A5		.7.370	MTLY...	02/25/2027	.06/01/2014	100.000	2,766,532	2,773,764	.0.0000	2,766,532	2,770,297	17,036	204,426	(671)			1PE	.02/23/1996	7.441		
009451-AG-0	AIRPLANES PASS THROUGH TRUST SER 1 CL C		.8.150	MTLY...	03/15/2019	.03/15/2011	100.000	932,900	4,664,500	20.0000	932,900	2,564,160	16,896	380,157	(3,728,962)			6	.03/28/1996	28.764		
03215P-EQ-8	AMRESO RESIDENTIAL SEC CORP 1998-2 A5		.6.800	MTLY...	02/25/2028	.01/25/2009	100.000	4,726,851	5,000,000	.0.0000	4,726,851	4,631,250	28,333	340,000	33,774			1PE	.12/20/1999	8.039		
03215P-ET-2	AMRESO RESIDENTIAL SEC CORP 1998-2 M2F		.7.040	MTLY...	06/25/2028	.04/25/2007	100.000	4,497,948	4,673,013	.0.0000	4,497,948	4,305,013	27,415	328,980	35,641			1PE	.02/14/2000	9.879		
045424-BJ-6	ASSET SECUR CORP 1996-D2 CL A2		.7.163	MTLY...	02/14/2029			3,014,121	3,000,000	.0.0000	3,014,121	3,016,406	11,939	216,988	(379)			1	.03/04/1996	7.213		
07383G-AT-3	BEAR STERNS ASSET BACKED SEC		.8.220	MTLY...	10/25/2029	.01/25/2010	100.000	7,410,959	7,417,000	.0.0000	7,410,959	7,431,776	50,806	609,677	(2,988)			1PE	.12/20/1999	8.215		
07384Y-GG-5	BEAR STERNS ASSET BACKED SEC 2002-AC5 B2		.6.500	MTLY...	11/25/2032	.09/01/2032	100.000	8,352,647	8,230,454	.0.0000	8,352,647	8,353,910	44,582	44,582	(1,263)			1PE	.11/26/2002	6.297		
12489W-GE-8	C-BASS 2002-CB6 M2F		.5.820	MTLY...	01/25/2033	.03/01/2016	100.000	5,869,000	5,869,000	.0.0000	5,869,000	5,869,000	28,465					1PE	.12/13/2002	5.804		
125585-AD-1	CIT GRP SECURITIZATION CORP 1995-1 A3		.8.400	MTLY...	08/15/2020	.07/15/2008	100.000	1,425,770	1,426,279	.0.0000	1,425,770	1,424,941	5,325	119,807	103			1PE	.02/23/1995	8.562		
178779-AE-4	CITYSCAPE HOME EQUITY LOAN TR 1995-2 A5		.8.100	MTLY...	09/25/2026			4,008,103	4,009,793	.0.0000	4,008,103	4,007,969	5,413	324,793	23			1	.08/24/1995	8.242		
178779-BJ-2	CITYSCAPE HOME EQUITY LOAN TR 1996-4		.7.420	MTLY...	02/25/2028	.09/01/2011	100.000	7,141,743	7,163,923	.0.0000	7,141,743	7,150,190	44,297	531,545	(1,666)			1PE	.02/12/1997	7.497		
178779-BV-5	CITYSCAPE HOME EQUITY LOAN TR 1997-B A6		.7.910	MTLY...	05/25/2028	.04/25/2012	100.000	1,254,852	1,257,699	.0.0000	1,254,852	1,257,306	8,290	105,110	(536)			1PE	.04/03/1997	7.973		
178780-AD-4	CITYSCAPE HOME EQUITY		.7.230	MTLY...	03/25/2018	.11/25/2008	100.000	2,201,397	2,202,617	.0.0000	2,201,397	2,208,137	13,271	159,499	(1,487)			1PE	.02/10/1999	7.186		
178780-AM-4	CITYSCAPE HOME EQUITY 1997-3 A5		.7.890	MTLY...	07/25/2018	.12/25/2007	100.000	4,172,495	4,175,759	.0.0000	4,172,495	4,191,418	27,456	329,467	(5,451)			1PE	.03/02/1999	7.845		
208460-HQ-4	CONSECO FINANCE SECURITIZATION 2001-3 M1		.7.150	MTLY...	05/01/2033	.10/01/2021	100.000	4,999,155	5,000,000	.0.0000	4,999,155	4,999,115	29,792	357,500	32			1	.08/17/2001	7.259		
21075W-BA-2	CONTI MTGE HOME EQUITY 1995-1 A5		.8.700	MTLY...	06/15/2025	.02/01/2009	100.000	1,893,179	1,900,165	.0.0000	1,893,179	1,892,446	13,776	165,314	(275)			1PE	.03/14/1995	8.869		
21075W-BX-2	CONTI MTGE HOME EQUITY 1995-4 A9		.8.080	MTLY...	03/15/2027	.10/01/2009	100.000	4,990,612	5,000,000	.0.0000	4,990,612	4,997,656	33,667	369,625	(1,048)			1	.11/10/1995	8.180		
21075W-CJ-2	CONTI MTGE HOME EQUITY 1996-1 A7		.7.000	MTLY...	03/15/2027	.01/01/2011	100.000	2,994,949	2,999,977	.0.0000	2,994,949	2,997,633	17,500	209,998	(103)			1PE	.02/28/1996	7.078		
21075W-ER-2	CONTI MTGE HOME EQUITY 1997-2 A8		.7.620	MTLY...	04/15/2028	.01/01/2012	100.000	3,960,014	3,964,639	.0.0000	3,960,014	3,964,027	25,175	302,106	(283)			1PE	.03/26/1997	7.706		
21075W-FH-3	CONTI MTGE HOME EQUITY 1997-3 A8		.7.580	MTLY...	08/15/2028			4,100,000	4,100,000	.0.0000	4,100,000	4,100,000	25,898	310,780				1PE	.06/12/1997	7.673		
22540V-H5-4	CSFB TRUST 2002-9 A5		.7.370	MTLY...	03/25/2032	.08/01/2020	100.000	10,000,000	10,000,000	.0.0000	10,000,000	10,000,000	61,417	552,750				1PE	.03/11/2002	7.424		
22540V-MK-5	CSFB TRUST 2001-HE30 M-F-1		.7.150	MTLY...	07/25/2032	.09/01/2011	100.000	8,991,562	9,000,000	.0.0000	8,991,562	8,996,390	53,625	643,500	(4,776)			1PE	.12/20/2001	7.173		
22540V-XF-4	CSFB TRUST 2002-HE4 MF2		.7.420	MTLY...	08/25/2032	.02/01/2018	100.000	4,897,269	4,900,000	.0.0000	4,897,269	4,898,574	30,298	302,983	(1,305)			1PE	.02/20/2002	7.469		
22540V-ZZ-8	CSFB TRUST 2002-5 4B1		.7.500	MTLY...	02/25/2032	.10/01/2031	100.000	10,463,395	10,288,579	.0.0000	10,463,395	10,467,021	64,304	578,733	(3,626)			1PE	.03/12/2002	7.383		
228372-AE-8	CROWN HOME EQUITY LOAN TR A5		.7.300	MTLY...	04/25/2027	.07/01/2012	100.000	2,994,330	3,000,000	.0.0000	2,994,330	2,999,762	18,250	219,000	(1,061)			1	.11/26/1996	7.352		
24763L-GL-8	DELTA HOME EQUITY 2000-1 M2		.8.090	MTLY...	05/15/2030	.06/01/2007	100.000	11,724,782	11,375,000	.0.0000	11,724,782	11,783,789	76,686	690,178	(59,007)			1PE	.02/27/2002	7.307		
24763L-GX-2	DELTA HOME EQUITY 2000-2 M2		.8.360	MTLY...	08/15/2030	.03/01/2007	100.000	9,852,188	9,344,000	.0.0000	9,852,188	9,904,640	65,097	325,483	(52,452)			1PE	.07/02/2002	6.877		
24763L-HP-8	DELTA HOME EQUITY 2000-4 M2		.7.150	MTLY...	02/15/2031	.08/15/2008	100.000	2,608,874	2,750,000	.0.0000	2,608,874	2,551,055	16,385	196,625	29,677			1PE	.12/13/2000	8.862		
268917-BZ-3	EQCC HOME EQUITY LOAN TRUST 1996-1 A5		.6.930	MTLY...	03/15/2027	.01/15/2026	100.000	4,998,691														

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
393505-CV-2	GREEN TREE FINANCIAL CORP 1994-4 A5		.8.300	MTLY	07/15/2019	07/15/2013	100.000	9,607,641	9,663,859	.0.0000	9,607,641	9,570,205	35,649	802,100	1,731				1	03/03/1995	8.566
393505-DH-2	GREEN TREE FINANCIAL CORP 1994-5 A5		.8.300	MTLY	11/15/2019	01/15/2014	100.000	9,962,692	10,000,000	.0.0000	9,962,692	9,940,625	36,889	830,000	(453)				1PE	04/07/1995	8.517
393505-DW-9	GREEN TREE FINANCIAL CORP 1994-6 A6		.8.600	MTLY	10/15/2019	07/15/2008	100.000	1,748,869	1,766,252	.0.0000	1,748,869	1,722,096	6,751	151,898	3,175				1PE	01/27/1995	9.125
393505-FG-2	GREEN TREE FINANCIAL CORP 1995-1 A6		.8.700	MTLY	05/15/2025	01/15/2008	100.000	3,881,175	3,885,656	.0.0000	3,881,175	3,872,906	15,025	338,052	665				1PE	02/16/1995	8.909
393505-V2-5	GREEN TREE FINANCIAL CORP 1999-A M2		.7.450	MTLY	02/15/2029	07/15/2006	100.000	10,139,102	10,000,000	.0.0000	10,139,102	10,175,000	33,111	745,000	(33,477)				1PE	11/29/2001	7.108
393505-W4-0	GREEN TREE FINANCIAL CORP 1999-2 M1		.6.800	MTLY	12/01/2030	08/01/2026	100.000	9,947,489	10,000,000	.0.0000	9,947,489	9,945,313	56,667	680,000	2,015				1PE	11/14/2001	6.956
393505-W5-7	GREEN TREE FINANCIAL CORP 1999-2 CLASS M2		.7.210	MTLY	12/01/2030	08/01/2026	100.000	2,818,845	3,050,000	.0.0000	2,818,845	2,745,953	18,325	219,905	20,990				2PE	01/31/2000	8.963
449670-BK-3	IMC HOME EQUITY LN TR 1996-3 A7		.8.050	MTLY	08/25/2026			2,981,736	2,984,974	.0.0000	2,981,736	2,983,583	20,024	240,290	(327)				1PE	07/30/1996	8.135
449670-CP-1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6		.7.520	MTLY	08/20/2028			3,827,393	3,829,976	.0.0000	3,827,393	3,828,880	24,001	288,014	2,966				1PE	06/16/1997	7.605
45254S-AE-6	IMPAC SECURED ASSETS OWNER TR 1998-1		.7.400	MTLY	05/25/2025	10/01/2008	100.000	6,710,029	6,728,670	.0.0000	6,710,029	6,724,436	41,493	497,922	523				1PE	03/31/1998	7.437
45254S-AF-3	IMPAC SECURED ASSETS 1998-1 M1		.7.580	MTLY	07/25/2025	03/25/2013	100.000	2,447,381	2,486,334	.0.0000	2,447,381	2,422,622	15,705	188,464	8,048				1PE	08/08/2000	8.572
493553-AE-1	KEYSTONE HOME OWNER TRUST 144A 1997-P3 CLASS M2		.7.980	MTLY	12/25/2024	08/25/2015	100.000	4,076,667	4,370,658	.0.0000	4,076,667	3,949,470	29,065	348,778	44,899				1PE	02/10/2000	9.912
53184N-AN-6	LIFE FINANCIAL HOME LOAN OWNER 1997-3 M2		.7.960	MTLY	04/25/2024	01/25/2007	100.000	3,374,027	3,435,077	.0.0000	3,374,027	3,312,165	22,786	273,432	13,394				1PE	01/15/2000	9.324
59549P-AA-6	MID-STATE TRUST IV A		.8.330	JAJO	10/01/2015	10/01/2011	100.000	2,380,136	2,380,382	.0.0000	2,380,136	2,380,010	49,571	198,286	24				1	03/16/1995	8.419
60935B-AJ-8	MONEY STORE H E TRUST 1996-B A9		.8.140	MTLY	10/15/2027	07/01/2013	100.000	4,993,773	5,000,000	.0.0000	4,993,773	4,999,219	33,917	407,000	478				1PE	07/03/1996	8.241
67087T-AE-1	OAKWOOD MORTGAGE INVESTORS 1999-B M1		.7.180	MTLY	12/15/2026	05/01/2009	100.000	3,582,890	3,500,000	.0.0000	3,582,890	3,587,500	20,942	83,767	(4,610)				1PE	08/05/2002	6.762
67087T-DH-1	OAKWOOD MORTGAGE INVESTORS 2002-A M1		.7.760	MTLY	03/15/2032	03/01/2017	100.000	999,196	1,000,000	.0.0000	999,196	999,760	6,467	64,667	(563)				1PE	02/22/2002	7.852
67087T-DS-7	OAKWOOD MORTGAGE INVESTORS 2002-B M1 MH		.7.620	MTLY	06/15/2032	12/01/2023	100.000	4,998,357	5,000,000	.0.0000	4,998,357	4,997,595	31,750	222,250	762				1PE	05/17/2002	7.711
67087T-DY-4	OAKWOOD MORTGAGE INVESTORS 2002-C M1		.6.890	MTLY	11/15/2032	07/01/2017	100.000	9,804,843	10,000,000	.0.0000	9,804,843	9,800,970	57,417	229,667	3,873				1	08/23/2002	7.234
67087T-DZ-1	OAKWOOD MORTGAGE INVESTORS 2002-C M2		.8.180	MTLY	11/15/2032	07/01/2017	100.000	1,941,870	2,000,000	.0.0000	1,941,870	1,940,764	13,633	54,533	1,107				1PE	08/27/2002	8.724
674135-CD-8	OAKWOOD MTG INVESTORS INC 1997-B M		.7.775	MTLY	08/15/2027	09/01/2009	100.000	9,959,224	9,615,000	.0.0000	9,959,224	9,975,563	62,297	249,189	(16,339)				1PE	04/25/2002	7.105
674135-CY-2	OAKWOOD MTG INVESTORS INC 1997-D M		.6.950	MTLY	02/15/2028	04/01/2011	100.000	11,196,661	11,037,000	.0.0000	11,196,661	11,202,555	63,923	191,768	(5,894)				1PE	09/12/2002	6.741
674135-DE-0	OAKWOOD MTG INVESTORS INC 1998-B M1 MH		.6.800	MTLY	05/15/2024	11/01/2011	100.000	10,835,585	11,000,000	.0.0000	10,835,585	10,828,125	62,333	374,000	7,460				1PE	05/29/2002	7.112
674135-EM-6	OAKWOOD MTG INVESTORS INC 1999-A M2		.7.690	MTLY	04/15/2029	06/01/2016	100.000	5,915,755	6,000,000	.0.0000	5,915,755	5,911,875	38,450	461,400	3,104				1	09/24/2001	7.959
675748-CE-5	OCWEN RESIDENTIAL MBS CO. 144A 1999-R2 CLASS B1		.6.853	MTLY	06/30/2039			5,198,651	5,680,872	.0.0000	5,198,651	5,182,625	32,443	390,525	5,545				1PE	12/06/1999	7.734
675748-CF-2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2 144A		.6.853	MTLY	06/25/2039	03/01/2030	100.000	4,282,199	4,419,436	.0.0000	4,282,199	4,275,804	25,239	202,281	6,394				1PE	04/25/2002	7.465
68213K-AF-2	OAKWOOD MORTGAGE INVESTORS 2001-E M1 MH		.7.560	MTLY	12/15/2031	12/01/2016	100.000	3,046,402	3,000,000	.0.0000	3,046,402	3,048,750	18,900	113,400	(2,348)				1PE	05/31/2002	7.400
68240M-AE-8	SECURED LIEN HOME OWNER TRUST 1998-1 A-5		.7.100	MTLY	02/15/2029			6,771,462	6,775,000	.0.0000	6,771,462	6,772,883	40,085	481,025	12,141				1PE	08/10/1998	7.183
68240M-AF-5	SECURED LIEN HOME OWNER TRUST 144A 1998-1A M1		.7.460	MTLY	02/15/2029			5,751,238	5,815,766	.0.0000	5,751,238	5,624,936	36,155	433,856	42,892				1PE	12/08/1999	9.265
693600-AE-1	PSB LENDING HO TRUST 1997-1 144A		.7.780	MTLY	08/20/2022			1,380,857	1,381,499	.0.0000	1,380,857	1,380,857	8,957	107,481					1PE	03/25/1997	7.871
693600-AK-7	PSB LENDING HO TRUST 1997-2 CLASS A-5 144A		.7.630	MTLY	11/23/2023			3,000,586	3,002,892	.0.0000	3,000,586	3,000,586	19,093	229,115					1PE	06/27/1997	7.723
693600-AT-8	PSB LENDING HO TRUST 1997-3 M1		.7.430	MTLY	02/20/2024	12/20/2006	100.000	3,652,789	3,695,064	.0.0000	3,652,789	3,599,224	22,879	274,543	8,566				1PE	12/21/1999	8.488
693600-BC-4	PSB LENDING HO TRUST 144A 1997-4 M2		.8.070	MTLY	05/20/2024	04/20/2008	100.000	2,896,631	2,941,318	.0.0000	2,896,631	2,838,142	19,780	237,364	9,879				1PE	02/24/2000	9.442
76110V-BX-5	RESIDENTIAL FDG MTG SEC 1999-H11 A5 HE		.7.080	MTLY	09/25/2029	01/25/2011	100.000	4,991,778	5,000,000	.0.0000	4,991,778	4,998,000	29,500	354,000	(1,477)				1PE	03/23/1999	7.124
805564-AE-1	SAXON ASSET SECURITIES TRUST 1998-1 AF5		.7.120	MTLY	12/01/2027			4,331,457	4,342,205	.0.0000	4,331,457	4,332,923	25,764	309,165	3,594				1PE	03/05/1998	7.202
843590-CZ-1	SOUTHRN PACIFIC SEC ASSET CORP 1998-H1 M1		.7.490	MTLY	01/25/2029			2,337,098	2,366,538	.0.0000	2,337,098	2,309,593	14,771	177,254	(412)				1PE	12/14/1999	8.544
863572-5B-5	STRUCTURED ASSET SECS 2001-2 B2		.7.172	MTLY	03/25/2031	10/01/2030	100.000	5,914,097	5,910,917	.0.0000	5,914,097	5,914,611	35,330	318,050	(514)				1PE	03/26/2002	7.225
863572-J9-5	STRUCTURED ASSET SECS 2000-1 B2		.8.250	MTLY	02/25/2030	11/01/2029	100.000	5,648,421	5,383,035	.0.0000	5,648,421	5,652,187	37,008	259,059	(3,766)				1PE	05/22/2002	7.781
86358R-MR-5	STRUCTURED ASSET SEC CORP 2001-13 B1		.7.232	MTLY	11/25/2031	10/01/2031	100.000	10,048,005	9,872,196	.0.0000	10,048,005	10,055,757	59,499	594,324	(7,752)				1PE	02/26/2002	7.109
86358R-QE-0	STRUCTURED ASSET SEC CORP 2001-17 B2		.6.686	MTLY	12/25/2031	11/01/2031	100.000	5,832,642	5,961,754	.0.0000	5,832,642	5,831,341	33,218	232,516	1,301				1PE	05/14/2002	6.956
86358R-VR-5	STRUCTURED ASSET SEC CORP 2002-2 B1		.6.549	MTLY	02/25/2032	01/01/2032	100.000	10,298,425	10,298,425	.0.0000	10,298,425	10,299,574	54,324	54,324	(1,149)				1PE	11/14/2002	6.271
86358R-WU-7	STRUCTURED ASSET SEC CORP 2002-3 B1		.6.500	MTLY	03/25/2032	02/01/2032	100.000	11,382,940	11,040,548	.0.0000	11,382,940	11,383,840	59,803	59,803	(900)				1PE	11/21/2002	6.252
90263A-AH-3	UCFC FUNDING CORP 1996-1 A6		.8.020	MTLY	01/15/2028	06/01/2018	100.000	4,996,130	5,000,000	.0.0000	4,996,130	4,999,219	33,417	401,000	(603)				1PE	09/30/1996	8.123
90263B-DA-3	UCFC HOME EQUITY LOAN 1996-A1 A7		.7.125	MTLY	08/15/2021	01/01/2005	100.000	1,542,933	1,542,933	.0.0000	1										

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21			
			4	5									14	15									
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest			
361849-JW-3	GMAC COMMERCIAL MTG SEC 144A 1999-CTL1 CLASS B		7.774	MTLY	12/15/2016			3,498,381	3,500,000	0.0000	3,498,381	3,499,818	22,674	272,090	(492)	0	0	XXX	12/21/1999	7.856			
Total United States								7,369,930	7,367,179	XXX	7,369,930	7,406,273	49,680	596,160	(5,432)	0	0	XXX	XXX	XXX			
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities								7,369,930	7,367,179	XXX	7,369,930	7,406,273	49,680	596,160	(5,432)	0	0	XXX	XXX	XXX			
Other Multi-Class Commercial (OC) United States																							
00105H-CE-4	AFC HOME EQUITY LOAN TRUST 1996-3 1A6		8.070	MTLY	12/25/2027	12/01/2027	100.000	2,497,796	2,499,991	0.0000	2,497,796	2,499,210	16,812	201,749	(257)			1PE	09/25/1996	8.155			
14072#-AA-8	CAPTEC FINANCIAL GRP 1996-A		7.699	MTLY	10/16/2012			3,351,823	3,351,823	0.0000	3,351,823	3,351,823	10,752	258,054				6	12/23/1997	7.699			
140725-AE-2	CAPTEC GRANTOR TRUST 144A 2000-1 C		8.155	MTLY	06/25/2014			2,508,248	2,574,000	0.0000	2,508,248	2,499,987	17,492	209,910	3,147			2PE	02/28/2000	8.603			
177766-AK-8	CITY CAPITAL HOME LOAN TRUST 1998-4		7.040	MTLY	05/25/2029	08/25/2018	100.000	1,847,843	1,849,457	0.0000	1,847,843	1,849,168	10,850	130,202	3,217			1PE	11/30/1998	7.092			
196816-AB-8	COLOWYO COAL FUNDING CORP		9.560	MN	11/15/2011			3,810,039	3,810,039	0.0000	3,810,039	3,810,039	46,542	364,240				3	12/06/1994	9.558			
291701-CD-0	EMPIRE FDG HOME LN OWNER TRUST 1998-1 A5		7.180	MTLY	06/25/2024	12/01/2014	100.000	3,462,262	3,467,595	0.0000	3,462,262	3,466,523	20,748	248,973	1,178			1PE	02/26/1998	7.233			
337925-CX-7	FIRSTPLUS HOME LOAN TR 1998-1 A8		7.090	MTLY	01/10/2024	12/01/2014	100.000	4,996,213	5,000,000	0.0000	4,996,213	4,998,429	29,542	354,500	1,184			1PE	02/11/1998	7.177			
655356-GD-9	NOMURA ASSET SECURITIES CORP 1995-MD3 A2		8.296	MTLY	03/04/2020	04/04/2005	100.000	5,022,913	5,000,000	0.0000	5,022,913	5,084,375	34,566	418,249	(10,243)			1	04/05/1995	8.175			
67087T-AF-8	OAKWOOD MTG INVESTORS INC 1999-B W2		7.520	MTLY	12/15/2026	02/01/2025	100.000	12,634,619	12,781,000	0.0000	12,634,619	12,629,892	80,994	961,131	3,946			1PE	09/27/2001	7.739			
74037A-AA-7	PREFERRED CPO LTD 144A CLASS A		8.226	JJ	07/26/2030			4,989,936	5,000,000	0.0000	4,989,936	4,989,350	177,088	411,300	383			1	01/04/2001	8.250			
80927G-AH-9	SCOTIA PACIFIC COMPANY CLASS A-2 TIMBER COLLAT NOTES		7.110	JJ	01/20/2014			10,000,000	10,000,000	0.0000	10,000,000	10,000,000	317,975	711,000				1	04/07/1999	7.108			
83611P-AM-3	SOUNDVIEW HOME EQUITY LOAN TR 2001-1 W2 HOME EQUITY		7.100	MTLY	04/15/2031	02/01/2009	100.000	4,136,010	4,223,000	0.0000	4,136,010	4,109,507	24,986	299,833	13,827			1PE	03/28/2001	7.748			
90261K-BD-1	UBS JERSEY SALS 2002-2 CLASS D CDO 144A		7.000	AO	04/19/2007			10,000,000	10,000,000	0.0000	10,000,000	10,000,000	141,200	353,000				1PE	04/17/2002	7.060			
90261K-BO-2	UBS JERSEY SALS 2002-3 CLASS D CDO 144A		7.000	JD	06/11/2007			7,500,000	7,500,000	0.0000	7,500,000	7,500,000	29,167	262,500				1Z	06/06/2002	7.000			
913458-A*-6	UNIVERSAL CREDIT TRUST 1999-B CLASS A ROYALTY LOAN CERT		9.360	MTLY	11/10/2014	11/10/2009	100.000	3,787,980	3,787,980	0.0000	3,787,980	3,787,980	21,667	358,495				2	11/05/1999	9.544			
Total United States								80,545,682	80,844,885	XXX	80,545,682	80,576,283	979,481	5,543,136	16,382	0	0	XXX	XXX	XXX			
Other Country																							
14073M-AA-2	CAPTIVA CBO 1997-1 LTD CLASS A 144A		6.860	MN	11/30/2009			6,381,567	6,382,500	0.0000	6,381,567	6,381,045	37,703	437,839	102			1	02/05/1999	6.863			
525392-AA-4	LEISER SA DE CV 144A 1999-1 SECURED EXPORT NOTE		8.940	MJSD	12/31/2006			6,352,510	6,352,510	0.0000	6,352,510	6,352,510	1,578	567,914				2	12/17/1999	9.042			
55337-AA-6	MOBIL NIGERIA SEC EXPORT NOTE		8.625	FA	02/02/2006			2,887,655	2,916,667	0.0000	2,887,655	2,818,229	104,119	251,563	7,951			2Z	08/27/1996	9.323			
706448-AP-2	PEMEX FINANCE LTD SENIOR NOTES		8.450	FWAN	02/15/2007			2,123,210	2,124,991	0.0000	2,123,210	2,121,848	22,944	179,562	339			2	11/15/1999	8.582			
P4564#-AC-3	INDUSTRIAS PENOLAS SA DE CV SE SENIOR NOTES		8.390	MJSD	06/25/2012			10,000,000	10,000,000	0.0000	10,000,000	10,000,000	13,983	839,000				2	06/25/1997	8.478			
Y0627#-AA-0	BANK INTERNASIONAL INDONESIA		7.600	JAJ0	07/31/2007			4,064,800	4,821,373	0.0000	4,064,800	3,139,311	62,089	839,000				4	07/14/1997	16.592			
Total Other Country								31,809,742	32,598,041	XXX	31,809,742	30,812,943	242,416	2,275,878	216,517	0	0	XXX	XXX	XXX			
4499999 - Total Bonds - Industrial, Misc. - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities								112,355,424	113,442,926	XXX	112,355,424	111,389,226	1,221,897	7,819,014	232,899	0	0	XXX	XXX	XXX			
4599996 - Bonds - Industrial and Misc - United States								3,369,062,487	3,387,737,538	XXX	3,440,384,025	3,374,969,064	49,306,538	190,156,636	(23,728,609)	0	0	XXX	XXX	XXX			
4599997 - Bonds - Industrial and Misc - Canada								189,949,081	189,295,765	XXX	197,865,282	190,054,369	3,387,452	12,204,921	(28,705)	0	0	XXX	XXX	XXX			
4599998 - Bonds - Industrial and Misc - Other Countries								388,367,597	389,077,550	XXX	399,625,389	388,042,446	5,442,256	25,749,651	(6,382,928)	0	0	582,963	XXX	XXX	XXX		
4599999 - Total - Industrial and Miscellaneous Bonds								3,947,379,165	3,966,110,853	XXX	4,037,874,696	3,953,065,879	58,136,246	228,111,208	(30,140,242)	0	0	1,329,895	XXX	XXX	XXX		
Credit Tenant Loans Issuer Obligations (10) United States																							
12643F-AA-2	CTL CAPITAL 144A 2001-8 LESSEE WALGREEN CO		7.270	MN	11/15/2026			8,483,963	8,483,963	0.0000	8,483,963	8,483,963	78,811	592,798				1	08/22/2001	7.271			
12644@-BL-8	CTL CAPITAL 144A 2002-8 HEWITT ASSOCIATES		7.303	MTLY	04/15/2017			8,618,083	8,618,083	0.0000	8,618,083	8,618,083	27,972	407,348				1Z	03/22/2002	7.415			
38214*-BW-1	GOODWILL COMPANY LESSEE-MEIJER INC		9.920	MS	09/01/2005			1,546,316	1,546,316	0.0000	1,546,316	1,546,316	51,132	153,395				1	06/06/1990	9.920			
46603#-AA-8	J & D CUMMING LLC CINGULAR WIRELESS LLC		7.450	MTLY	08/15/2021			12,346,510	12,008,828	0.0000	12,346,510	12,362,456	39,763	894,658	(13,679)			1	10/30/2001	7.219			
94978#-AH-0	CVS CORP CRED LEASE BACK PASS THRU CERT		7.530	MTLY	01/10/2024			9,833,048	9,833,048	0.0000	9,833,048	9,833,048	43,192	740,428				1	09/25/2001	7.649			
94978#-AJ-6	SPECIAL PURPOSE ENTITY LESSEE HY-VEE INC CRD TN LEAS		7.420	MTLY	10/05/2021			5,888,345	5,888,345	0.0000	5,888,345	5,888,345	31,555	436,915				1	09/27/2001	7.536			
Total Credit Tenant Loans - United States								46,716,265	46,378,583	XXX	46,716,265	46,732,211	272,425	3,225,542	(13,679)	0	0	XXX	XXX	XXX			
Canada																							
65656M-AA-9	NORTEL NETWORKS 144A LEASE PASS THRU 2001-1		11.629	MTLY	08/09/2016			4,916,569	4,916,569	0.0000	4,916,569	4,916,569	33,352	570,160				4	07/23/2001	11.914			
Total Canada								4,916,569	4,916,569	XXX	4,916,569	4,916,569	33,352	570,160	0	0	0	0	XXX	XXX	XXX		
Total Credit Tenant Loans - Other Countries								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
4699999 - Total Bonds - Credit Tenant Loans								51,632,834	51,295,152	XXX	51,632,834	51,648,780	305,777	3,795,702	(13,679)	0	0	XXX	XXX	XXX			
5499999 - Total - Issuer Obligations								3,505,796,628	3,511,720,304	XXX	3,579,277,630	3,513,545,277	64,457,597	216,371,238	(26,138,998)	0	0	1,256,407	XXX	XXX	XXX		
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities								95,656,513	98,280,066	XXX	96,527,568	96,748,948	1,564,566	7,391,513	(1,759,436)	0	0	73,488	XXX	XXX	XXX		

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Design- nation	20 Date Acquired	21 Effec- tive Rate of In- terest
			4 Rate of	5 How Paid									14 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year						
5699999	- Total - Defined Multi-Class Residential Mortgage-Backed Securities							888,904,947	906,961,199	XXX	890,057,547	885,743,773	4,984,605	25,739,368	1,164,017	0	0	XXX	XXX	XXX
5799999	- Total - Other Multi-Class Residential Mortgage-Backed Securities							460,902,495	465,194,627	XXX	461,450,109	461,798,902	2,700,032	26,874,633	(3,636,744)	0	0	XXX	XXX	XXX
5899999	- Total - Defined Multi-Class Commercial Mortgage-Backed Securities							7,369,930	7,367,179	XXX	7,369,930	7,406,273	49,680	596,160	(5,432)	0	0	XXX	XXX	XXX
5999999	- Total - Other Multi-Class Commercial Mortgage-Backed Securities							112,355,424	113,442,926	XXX	112,355,424	111,389,226	1,221,897	7,819,014	232,899	0	0	XXX	XXX	XXX
6099999	Totals							5,070,985,937	5,102,966,301	XXX	5,147,038,208	5,076,632,399	74,978,377	284,791,926	(30,143,694)	0	1,329,895	XXX	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Number of Shares	4 Par Value Per Share	5 Rate Per Share	6 Book/Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends		12 Increase (Decrease) by Adjustment	13 Increase (Decrease) by Foreign Exchange Adjustment	14 NAIC Designation	15 Date Acquired
									10 Declared but Unpaid	11 Amount Received During Year				
207597-77-4	CONNECTICUT LT & PWR CO CUM PFD SER 1968	2,000,000	50.00	50.617	101,234	46.375	92,750	101,234	0	6,560	0	0	P2U	12/29/1993
6199999 - Total - Preferred Stock - Public Utility					101,234	XXX	92,750	101,234	0	6,560	0	0	XXX	XXX
6599999 Total - Preferred Stocks					101,234	XXX	92,750	101,234	0	6,560	0	0	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate Per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Designation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
Banks, Trust & Insurance Companies United States												
026874-10-7	AMERICAN INTERNATIONAL GROUP	255,000	14,752	57,850	14,752	9,341		45	(5,495)		L	08/30/2001
03072M-10-8	AMERUS GROUP CO A	100,000	2,827	28,270	2,827	2,354		40	(757)		L	09/25/2000
318686-10-2	FIRST BANGSHARES	10,780,000	592,900	55,000	592,900	188,650		28,028	10,780		U	12/10/1986
389915-10-9	GREAT AMERICAN FINL RES INC	100,000	1,720	17,200	1,720	1,671		10	(155)		L	06/22/2000
475070-10-8	JEFFERSON-PILOT CORP	100,000	3,811	38,110	3,811	2,415		118	(816)		L	04/24/1997
484836-10-1	KANSAS CITY LIFE INS CO	100,000	3,790	37,900	3,790	3,500		108	.80		L	04/24/1997
638612-10-1	NATIONWIDE FINANCIAL SRVS	100,000	2,865	28,650	2,865	2,496		13	(1,281)		L	04/24/1997
740884-10-1	PRESIDENTIAL LIFE CORP	100,000	993	9,930	993	1,483		10	(1,063)		L	04/24/1997
743674-10-3	PROTECTIVE LIFE CORP	100,000	2,752	27,520	2,752	2,204		59	(141)		L	04/24/1997
792860-10-8	ST PAUL COS INC	100,000	3,405	34,050	3,405	2,969		29	(992)		L	04/27/1998
913275-10-3	UNITRIN INC	100,000	2,922	29,220	2,922	2,487		166	(1,030)		L	04/24/1997
91529Y-10-6	UNUMPROVIDENT CORP	100,000	1,754	17,540	1,754	3,815		59	(897)		L	07/06/1999
Total United States			634,491	XXX	634,491	223,385		52	28,838	(1,767)	0	XXX
Other Country												
456837-10-3	ING GROEP NV	114,010	1,920	16,840	1,920			88	(982)		L	11/11/1997
Total Other Country			1,920	XXX	1,920	0		88	(982)		0	XXX
6799999 - Total - Common Stock - Banks, Trust, Insurance			636,411	XXX	636,411	223,385		52	28,926	(2,749)	0	XXX
Industrial & Miscellaneous United States												
045230-10-2	ASPECT COMMUNICATIONS CORP	3,336,000	9,474	2,840	9,474	10,842			(3,469)		L	12/07/1999
231561-40-8	CURTISS-WRIGHT CORP CL B	25,000	1,558	62,300	1,558	628		15	395		L	11/07/2001
26816Q-10-1	DYNEGY INC - CL A	14,220,000	16,780	1,180	16,780	148,866		2,133	(345,830)		L	02/14/2000
361115-60-3	FURR'S RESTAURANT GROUP INC	117,000,000	17,550	0,150	17,550				(252,720)		L	12/13/1999
380804-20-3	GOLDEN BOOKS FAMILY ENTERTAINM COMMON	226,666,990	136	0,001	136	453			(317)		L	02/03/2000
674599-10-5	OCCIDENTAL PETE CORP	0,440	13	28,455	13	10			.1		L	03/12/1998
72346N-10-1	PINNACLE HOLDINGS INC	62,885,000	566	0,009	566	5,031			(20,815)		L	06/02/2000
775381-10-6	ROHN INDUSTRIES INC	898,000	82	0,091	82				(1,768)		L	12/29/1997
917311-80-5	USINTERNETWORKING INC	73,847,000	7	0,000	7				(14,762)		L	08/03/2000
Total United States			46,166	XXX	46,166	165,830		0	2,148	(639,285)	0	XXX
Canada												
656568-10-2	NORTEL NETWORKS CORPORATION	78,300,040	126,063	1,610	126,063	89,206			(458,055)		L	04/11/2000
Total Canada			126,063	XXX	126,063	89,206		0	(458,055)		0	XXX
6899999 - Total - Common Stock - Industrial, Misc			172,229	XXX	172,229	255,036		0	2,148	(1,097,340)	0	XXX
Parents, Subsidiaries & Affiliates												
29379@-10-0	ENTERPRISE PARK INC	5,010,000	1,042,146	208,013	1,042,146	976,805			(30,763)		U	01/01/2001
67740*-10-4	OHIO NATIONAL LIFE ASSURANCE	3,200,000	122,519,297	38,287,280	122,519,297	73,974,672			(12,585,502)		A	08/17/1979
67741#-10-9	OHIO NATIONAL EQUITIES INC	3,330,000	4,765,939	1,431,213	4,765,939	3,330,000			2,347,922		U	10/23/1998
67741@-10-1	OHIO NATIONAL INVESTMENTS INC	10,000	409,251	40,925,128	409,251	10,000			(177,680)		U	02/13/1996
68215@-10-6	THE O N EQUITY SALES CO	33,600,000	2,468,919	73,480	2,468,918	1,390,000			350,114		U	05/28/1999
6999999 - Total - Common Stock - Parent, Subsidiaries, Affiliates			131,205,552	XXX	131,205,551	79,681,477		0	(10,095,909)		0	XXX
7099999 Total - Common Stocks			132,014,192	XXX	132,014,191	80,159,898		52	31,074	(11,195,998)	0	XXX
7199999 Total - Preferred and Common Stocks			132,115,426	XXX	132,106,941	80,261,132		52	37,634	(11,195,998)	0	XXX

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues5, the total \$ value (included in Column 6) of all such issues \$9,279,154

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
BONDS							
US Governments							
United States							
3128X0-EE-5	FREDDIE MAC MTN 6.000% 11/06/17	11/20/2002	Salomon Smith Barney		13,370,000	13,370,000	42,338
312925-3B-4	FREDDIE MAC 6.100% 08/28/17	08/22/2002	Salomon Smith Barney		15,000,000	15,000,000	
3136F1-VN-7	FANNIE MAE 7.000% 04/04/17	03/19/2002	Merrill Lynch		2,595,000	2,595,000	
3136F1-WC-0	FANNIE MAE 7.050% 04/10/17	03/20/2002	Merrill Lynch		2,405,000	2,405,000	
912810-DU-9	US TREAS BOND 9.375% 02/15/06	02/26/2002	Direct		20,132,308	18,000,000	551,778
Total United States					53,502,308	51,370,000	594,116
0399996 - Bonds - U.S. Government					53,502,308	51,370,000	594,116
0399999 - Total - Bonds - U.S. Government					53,502,308	51,370,000	594,116
State, Territories and Possessions							
United States							
677555-UW-2	STATE OF OHIO OHIO 7.050% 03/01/17 ENTERPRISE BD 2002-1 144A	05/01/2002	Stifel Nicolaus		3,140,000	3,140,000	
677555-VS-0	STATE OF OHIO OHIO 6.080% 06/01/14 ENTERPRISE BD 2002-5 144A	10/08/2002	Stifel Nicolaus		10,000,000	10,000,000	
Total United States					13,140,000	13,140,000	0
Total United States					13,140,000	13,140,000	0
1799996 - Bonds - States, Territory, Poss - United States					13,140,000	13,140,000	0
1799997 - Bonds - States, Territory, Poss - Canada					0	0	0
1799998 - Bonds - States, Territory, Poss - Other Countries					0	0	0
1799999 - Total - Bonds - States, Territories and Possessions					13,140,000	13,140,000	0
Special Revenue & Assessment							
United States							
United States							
280792-AA-0	EDINBURG TEX INDL DEV 8.180% 11/01/28 CORP GUAR LEASE REV BD TAX SER 1999	03/13/2002	Morgan Keegan & Co.		1,421,121	1,335,000	41,558
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31	11/13/2002	Greenwich Capital Markets		14,512,431	14,368,743	33,527
313399-EK-9	FHLMC 2348 ZK 6.000% 08/15/31	12/01/2002	Interest Capitalization		71,844	71,844	
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
31339D-7A-0	FHLMC 2417 KZ 6.000% 02/15/32	12/01/2002	Interest Capitalization		226,872	226,872	
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
31339G-JU-6	FHLMC 2367 ZK 6.000% 10/15/31	12/01/2002	Interest Capitalization		238,880	238,880	
31339L-PS-3	FHLMC 2393 Z 5.500% 12/15/31	06/11/2002	Greenwich Capital Markets		4,132,146	5,139,085	10,207
31339L-PS-3	FHLMC 2393 Z 5.500% 12/15/31	12/01/2002	Interest Capitalization		142,954	142,954	
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
31339M-FE-3	FHLMC 2389 ZB 6.000% 12/15/31	12/01/2002	Interest Capitalization		212,917	212,917	
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32	08/19/2002	Lehman		6,794,652	7,758,389	23,706
31339N-5V-4	FHLMC 2403 DZ 5.500% 01/15/32	12/01/2002	Interest Capitalization		143,218	143,218	
31339N-UW-4	FHLMC 2430 DZ 6.000% 03/15/32	08/20/2002	Lehman		4,668,994	4,921,206	18,044
31339N-UW-4	FHLMC 2430 DZ 6.000% 03/15/32	11/01/2002	Interest Capitalization		74,188	74,188	
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32	08/20/2002	Lehman		9,717,850	10,269,855	37,656
31339W-XR-2	FHLMC 2439 EZ 6.000% 04/15/32	12/01/2002	Interest Capitalization		206,942	206,942	
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
3133TH-TM-9	FHLMC 2116 ZA 6.000% 01/15/29	12/01/2002	Interest Capitalization		249,705	249,705	
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
3133TJ-HS-5	FHLMC 2125 JZ 6.000% 02/15/29	12/01/2002	Interest Capitalization		248,463	248,463	
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31	06/18/2002	Greenwich Capital Markets		5,055,481	5,274,281	19,046
313920-SU-5	FNMA 2001-35 ZG 6.500% 08/25/31	12/01/2002	Interest Capitalization		173,752	173,752	
31392D-J7-8	FNMA 2002-W5 A11 6.750% 03/25/32	06/27/2002	Greenwich Capital Markets		14,728,125	15,000,000	81,563
31392D-J7-8	FNMA 2002-W5 A11 6.750% 03/25/32	12/01/2002	Interest Capitalization		426,648	426,648	
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32	09/26/2002	Greenwich Capital Markets		14,056,318	15,068,750	
31392E-H6-0	FNMA 2002-69 Z 5.500% 10/25/32	12/01/2002	Interest Capitalization		138,447	138,447	
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32	07/31/2002	Lehman		12,366,770	12,704,226	2,294
31392K-HM-1	FHLMC 2445 OZ 6.500% 05/15/32	12/01/2002	Interest Capitalization		277,504	277,504	
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
31392M-U4-2	FHLMC 2463 Z 6.000% 06/15/32	12/01/2002	Interest Capitalization		264,583	264,583	
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
31392M-U5-9	FHLMC 2463 ZB 6.500% 06/15/32	12/01/2002	Interest Capitalization		331,209	331,209	
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32	06/04/2002	Lehman		14,332,031	15,000,000	73,125
31392P-HP-3	FHLMC 2459 LZ 6.500% 06/15/32	12/01/2002	Interest Capitalization		494,148	494,148	
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
31392P-RL-1	FHLMC 2484 Z 6.000% 07/15/32	12/01/2002	Interest Capitalization		126,256	126,256	

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31392P-WS-0	FHLMC 2472 ZC 6.000% 07/15/32	11/08/2002	Greenwich Capital Markets		15,292,694	15,302,258	33,155
31392P-WS-0	FHLMC 2472 ZC 6.000% 07/15/32	12/01/2002	Interest Capitalization		76,511	76,511	
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32	08/21/2002	Lehman		14,264,717	15,074,999	62,812
31392R-RJ-2	FHLMC 2468 ZA 6.000% 07/15/32	12/01/2002	Interest Capitalization		303,770	303,770	
31392R-ST-9	FHLMC 2493 KZ 5.250% 03/15/32	11/22/2002	Greenwich Capital Markets		7,274,672	8,156,605	30,927
31392R-ST-9	FHLMC 2493 KZ 5.250% 03/15/32	12/01/2002	Interest Capitalization		35,685	35,685	
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
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32	12/01/2002	Interest Capitalization		147,678	147,678	
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
31392U-EE-0	FHLMC 2504 Z 6.000% 09/15/32	12/01/2002	Interest Capitalization		226,127	226,127	
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32	10/01/2002	Lehman		20,823,443	21,381,750	75,691
31392U-JL-9	FHLMC 2499 VZ 6.000% 09/15/32	12/01/2002	Interest Capitalization		290,103	290,103	
31392W-DL-1	FHLMC 2514 ZA 5.500% 10/15/32	09/26/2002	Greenwich Capital Markets		13,856,250	15,000,000	66,458
31392W-DL-1	FHLMC 2514 ZA 5.500% 10/15/32	12/01/2002	Interest Capitalization		137,814	137,814	
31392W-JU-5	FHLMC 2509 Z0 5.500% 10/15/32	10/10/2002	Goldman Sachs & Co.		4,650,000	5,000,000	22,153
31392W-JU-5	FHLMC 2509 Z0 5.500% 10/15/32	12/01/2002	Interest Capitalization		45,938	45,938	
38373V-M3-1	GNMA 2002-87 Z 5.500% 11/20/32	11/08/2002	Greenwich Capital Markets		19,391,598	20,091,667	3,070
38373V-M7-2	GNMA 2002-87 CA 5.500% 11/20/30	12/19/2002	Greenwich Capital Markets		10,025,000	10,000,000	29,028
38373X-L2-0	GNMA 2002-55 PE 6.000% 07/20/32	12/19/2002	Greenwich Capital Markets		14,541,240	14,003,000	44,343
48730P-AB-6	KEENAN DEV ASSOC OF TN 8.000% 07/15/28 144A TAX LEASE REV BND SER2002	02/25/2002	BA Securities		15,000,000	15,000,000	
911551-AA-7	US ARMY HOSP CASH MGMT 7.467% 05/01/32 FUND SENIOR SECURED NOTES 2002-1	05/20/2002	Credit Lyonnais Securities		9,954,000	9,954,000	
Total United States					368,941,862	383,593,120	1,088,070
Total United States					368,941,862	383,593,120	1,088,070
3199996 - Bonds - Special Revenues - United States					368,941,862	383,593,120	1,088,070
3199997 - Bonds - Special Revenues - Canada					0	0	0
3199998 - Bonds - Special Revenues - Other Countries					0	0	0
3199999 - Total - Bonds - Special Revenue					368,941,862	383,593,120	1,088,070
Public Utilities (unaffiliated)							
United States							
017363-AE-2	ALLEGHENY ENERGY 8.250% 04/15/12 SUPPLY CO LLC 144A	04/04/2002	J P Morgan & Co.		8,088,780	8,000,000	1,375
077853-AA-7	BELL ATLANTIC BAT 8.530% 01/05/06 PARTNERS	07/05/2002	Interest Capitalization		79,323	79,323	
170356-AA-7	CHOCTAW GENERATION 8.368% 06/15/23 SERIES A	12/17/2002	J P Morgan & Co.		3,000,000	3,000,000	
290408-AB-9	ELWOOD ENERGY LLC 8.159% 07/05/26 SENIOR SECURED NOTES	03/22/2002	Tax Free Exchange		9,797,500	9,797,500	
362320-AW-3	GTE CORP DEBENTURES 7.900% 02/01/27	03/21/2002	Various		9,708,500	9,300,000	232,041
462613-AD-2	IPALCO ENTERPRISES INC 7.625% 11/14/11 SENIOR SECURED NOTES	05/30/2002	Tax Free Exchange		14,000,000	14,000,000	
50217B-AF-6	LSP BATESVILLE FUNDING 8.160% 07/15/25 CORP SERIES D	01/29/2002	Lehman		2,472,600	2,500,000	9,067
59832W-AF-6	MIDWEST GENERATION LLC 8.560% 01/02/16 SERIES B PASS THRU CERT	01/03/2002	Credit Suisse First Boston		5,018,750	5,000,000	7,133
60467P-AQ-7	MIRANT AMERICAS 8.500% 10/01/21 GENERATION SENIOR NOTE	07/10/2002	Tax Free Exchange		10,091,197	10,000,000	
641423-AZ-1	NEVADA POWER CO 8.250% 06/01/11	02/01/2002	Tax Free Exchange		10,311,081	10,000,000	
66416T-AF-2	NORTHEAST GENERATION 8.812% 10/15/26 CO SENIOR SECURED SERIES B	02/07/2002	Tax Free Exchange		5,000,000	5,000,000	
665789-AL-7	NORTHERN STATES POWER 7.250% 03/01/23 1ST MORTGAGE	01/02/2002	Morgan Keegan & Co.		4,378,000	4,400,000	111,650
668074-AJ-6	NORTHWESTERN CORP 8.750% 03/15/12	10/29/2002	Tax Free Exchange		14,969,763	15,000,000	
736508-BG-6	PORTLAND GENERAL ELEC 8.125% 02/01/10 CO 144A 1ST MORTGAGE	10/03/2002	Lehman		5,000,000	5,000,000	
737662-BA-3	POTOMAC EDISON 1ST 8.000% 06/01/24 MORTGAGE	03/18/2002	First Albany		4,086,906	3,925,000	95,944
744448-BA-8	PUBLIC SERVICE CO COLO 8.750% 03/01/22 1ST MTG NEW CENTURY ENERGIES	07/02/2002	Various		15,184,400	14,644,000	362,852
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
75952A-AF-4	RELIANT ENERGY 9.237% 07/02/17 MID-ATLANTIC PW SERIES B PASS THRU CERT	01/28/2002	Lehman		7,083,699	6,570,784	48,893
844895-AS-1	SOUTHWEST GAS 7.625% 05/15/12 CORPORATION SENIOR NOTES	07/18/2002	BA Securities		8,084,320	8,000,000	62,271
84489P-AE-8	SOUTHWEST GAS COMPANY 6.760% 09/24/27 SERIES MTNA	04/05/2002	Salomon Smith Barney		4,353,075	4,500,000	7,605
875127-AS-1	TAMPA ELECTRIC 6.875% 06/15/12	07/22/2002	McDonald & Co.		3,080,820	3,000,000	22,917
875127-AU-6	TAMPA ELECTRIC 6.375% 08/15/12	09/04/2002	Various		12,211,940	12,000,000	15,052
87943H-AT-6	TEL & DATA SYS 8.000% 07/15/23	03/25/2002	First Albany		5,025,000	5,000,000	81,111
88031J-AB-2	TENASKA GEORGIA 9.500% 02/01/30 PARTNERS SENIOR SECURED BOND	01/16/2002	Goldman Sachs & Co.		5,304,150	5,000,000	226,944
Total United States					177,157,744	175,216,607	1,607,775
3899996 - Bonds - Public Utilities - United States					177,157,744	175,216,607	1,607,775
3899997 - Bonds - Public Utilities - Canada					0	0	0
3899998 - Bonds - Public Utilities - Other Countries					0	0	0
3899999 - Total - Bonds - Public Utilities					177,157,744	175,216,607	1,607,775
Industrial & Miscellaneous							
United States							
00077B-02-2	ABN AMRO MORTGAGE CORP 6.500% 07/26/32 2002-5 1A5	12/05/2002	Lehman		10,360,938	10,000,000	16,250
001957-BD-0	AT&T SENIOR NOTES 8.000% 11/15/31	08/13/2002	Tax Free Exchange		14,660,967	15,000,000	

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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00209A-AE-6	AT&T WIRELESS SVCS INC 7.875% 03/01/11 SENIOR NOTES	12/27/2002	Various		10,550,100	10,500,000	83,016
00440E-AC-1	ACE INA HOLDINGS INC 8.875% 08/15/29	06/10/2002	Lehman		5,914,700	5,000,000	145,451
008117-AE-3	AETNA INC 7.750% 07/17/16	11/26/2002	William Blair		4,192,000	4,000,000	117,111
01071R-AD-4	ALADDIN CDO 1 LTD 7.450% 03/01/14 CLASS A3 144A	01/29/2002	Credit Suisse First Boston		14,500,000	14,500,000	
01741R-AB-8	ALLEGHENY TECHNOLOGIES 8.375% 12/15/11	10/28/2002	UBS Warburg		6,498,120	6,000,000	189,833
01741R-AB-8	ALLEGHENY TECHNOLOGIES 8.375% 12/15/11	06/11/2002	Tax Free Exchange		8,573,103	8,360,000	
020002-AP-6	ALLSTATE CORP 6.125% 12/15/32	12/27/2002	Salomon Smith Barney		4,593,510	4,500,000	9,953
02003X-AA-8	ALLTEL OHIO LP 144A 8.000% 08/15/10	04/29/2002	Merrill Lynch		5,193,150	5,000,000	85,556
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
029163-AD-4	AMERICAN RE CORP 7.450% 12/15/26 SENIOR NOTES SERIES B	10/01/2002	Salomon Smith Barney		16,741,200	15,000,000	336,285
035229-CG-6	ANHEUSER-BUSCH 6.800% 01/15/31 DEBENTURES	12/27/2002	Merrill Lynch		5,830,100	5,000,000	155,833
035229-CG-4	ANHEUSER-BUSCH 5.950% 01/15/33 DEBENTURES	12/27/2002	Salomon Smith Barney		5,106,290	4,900,000	48,592
038522-AC-2	ARAMARK SERVICES 7.000% 07/15/06	02/05/2002	Lehman		5,438,015	5,500,000	24,597
038522-AG-3	ARAMARK SERVICES 6.375% 02/15/08	08/20/2002	Salomon Smith Barney		4,990,300	5,000,000	
03937R-A*-3	ARCH CHEMICALS INC 7.940% 03/20/07	03/20/2002	J P Morgan & Co		4,000,000	4,000,000	
03937R-A@-1	ARCH CHEMICALS INC 8.240% 03/20/09	03/20/2002	J P Morgan & Co		4,000,000	4,000,000	
039483-AT-9	ARCHER-DANIELS-MIDLAND 5.935% 10/01/32	12/30/2002	Various		10,172,800	10,000,000	149,199
043353-AA-9	ARVINMERITOR 8.750% 03/01/12	07/01/2002	Various		12,723,600	12,000,000	320,833
044200-BC-9	ASHLAND INC MTN 6.900% 11/14/06	11/07/2002	Bear Stearns & Co		4,948,500	5,000,000	141,833
044200-BJ-4	ASHLAND INC MTN 7.830% 08/15/05	11/05/2002	Credit Lyonnais Securities		5,100,000	5,000,000	90,263
053807-AJ-2	AVNET INC 8.000% 11/15/06	01/08/2002	BA Securities		5,988,520	6,000,000	73,111
059438-AH-4	BANK ONE CORP SUB 7.625% 10/15/26 DEBENTURES	12/30/2002	Goldman Sachs & Co		12,092,400	10,000,000	165,208
06050H-WC-8	BANK OF AMERICA MTG 6.250% 10/25/32 SEC 2002-9 1A7	10/07/2002	Greenwich Capital Markets		14,753,494	14,363,000	37,404
07384Y-GG-5	BEAR STERNS ASSET 6.500% 11/25/32 BACKED SEC 2002-AC5 B2	11/26/2002	Bear Stearns & Co		8,353,910	8,230,454	1,486
078167-AZ-6	BELL TELEPHONE CO 8.350% 12/15/30 PENNSYLVANIA DEBENTURES	06/19/2002	Goldman Sachs & Co		1,117,820	1,000,000	2,088
078167-BA-0	BELL TELEPHONE CO 8.750% 08/15/31 PENNSYLVANIA DEBENTURES	06/25/2002	Various		2,254,830	2,000,000	53,958
080555-AE-5	BEO CORPORATION 7.750% 06/01/27 DEBENTURES	04/01/2002	Merrill Lynch		13,846,150	15,000,000	365,972
120568-AA-8	BUNGE LTD FINANCE CORP 7.800% 10/15/12 144A	10/09/2002	J P Morgan & Co		4,994,850	5,000,000	
12057@-AB-1	BUNGE LIMITED FINANCE 6.780% 09/30/09 CORP SERIES B GUARANTOR BUNGE LTD	09/25/2002	J P Morgan & Co		5,000,000	5,000,000	
12489W-GE-8	C-BASS 2002-CB6 M2F 5.820% 01/25/33	12/13/2002	Greenwich Capital Markets		5,869,000	5,869,000	20,874
125577-AL-0	CIT GROUP HOLDINGS 7.500% 11/14/03 (TYCO)	03/12/2002	Salomon Smith Barney		10,000,000	10,000,000	260,417
12560P-CC-3	CIT GROUP INC (TYCO) 5.625% 05/17/04	02/07/2002	BNP Paribas		4,762,500	5,000,000	66,406
12669C-3C-2	COUNTRYWIDE HOME LOANS 6.000% 10/25/32 2002-22 A4	12/03/2002	Various		18,474,789	18,237,076	34,424
12669C-E2-2	COUNTRYWIDE 6.500% 07/25/32 ALTERNATIVE LOAN 2002-8 A2	10/03/2002	Greenwich Capital Markets		8,575,019	8,308,875	10,501
12669C-E5-5	COUNTRYWIDE 6.750% 07/25/32 ALTERNATIVE LOAN 2002-8 A5	06/28/2002	Greenwich Capital Markets		10,094,339	10,546,693	1,978
12669C-E5-5	COUNTRYWIDE 6.750% 07/25/32 ALTERNATIVE LOAN 2002-8 A5	12/01/2002	Interest Capitalization		299,982	299,982	
12669C-VC-1	COUNTRYWIDE 6.750% 05/25/32 ALTERNATIVE LOAN 2002-4 1A8	06/04/2002	Greenwich Capital Markets		9,924,198	10,169,701	11,441
12669C-VC-1	COUNTRYWIDE 6.750% 05/25/32 ALTERNATIVE LOAN 2002-4 1A8	12/01/2002	Interest Capitalization		348,090	348,090	
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
12669D-CF-3	COUNTRYWIDE 6.500% 11/25/32 ALTERNATIVE LOAN 2002-12 Z	12/01/2002	Interest Capitalization		245,073	245,073	
12669D-NF-1	COUNTRYWIDE 2002-36 6.000% 01/25/33 A17	12/05/2002	Greenwich Capital Markets		15,018,750	15,000,000	22,500
12705Q-AL-9	CABOT CORP MTN 8.270% 08/14/12	02/04/2002	Lehman		5,313,750	5,000,000	59,728
144285-AE-3	CARPENTER TECHNOLOGY 7.625% 08/15/11	01/22/2002	Tax Free Exchange		3,977,560	4,000,000	
14428T-BA-8	CARPENTER TECHNOLOGIES 6.990% 04/20/18 CORP MTN	02/21/2002	First Albany		2,201,150	2,500,000	64,075
165069-AQ-8	CHESAPEAKE & POTOMAC 8.300% 08/01/31 TEL DEBENTURES BELL ATLANTIC MD	05/13/2002	Goldman Sachs & Co		3,273,060	3,000,000	72,625
165069-AS-4	CHESAPEAKE & POTOMAC 7.150% 05/01/23 TEL DEBENTURES BELL ATLANTIC MD	04/26/2002	Morgan Keegan & Co		4,893,800	5,000,000	
171232-AE-1	CHUBB CORP DEBENTURES 6.800% 11/15/31	10/01/2002	Salomon Smith Barney		15,655,950	15,000,000	391,000
172062-AC-5	CINCINNATI FINANCIAL 6.900% 05/15/28 CORP DEBENTURES	07/03/2002	Various		14,812,500	15,000,000	143,750
172967-BL-4	CITIGROUP INC SUB 6.625% 06/15/32 NOTES	12/30/2002	UBS Warburg		6,638,280	6,000,000	19,875
172973-CL-1	CITICORP MORTGAGE 6.000% 10/25/32 SECURITIES 2002-10 1A2	11/18/2002	Greenwich Capital Markets		15,171,094	15,000,000	50,000
17453B-AJ-0	CITIZENS 9.000% 08/15/31 COMMUNICATIONS SENIOR NOTES	03/15/2002	Tax Free Exchange		10,566,402	10,000,000	
195869-AG-7	COLONIAL PIPELINE CO 7.630% 04/15/32 144A SENIOR NOTES	04/02/2002	Various		15,033,291	15,000,000	848
197648-CC-0	COLUMBIA GAS SYS INC 7.320% 11/28/10 SERIES E	10/07/2002	Various		5,263,528	5,173,000	135,183
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
20854P-AB-5	CONSOL ENERGY INC 7.875% 03/01/12	07/23/2002	Tax Free Exchange		6,943,511	7,000,000	
216831-AD-9	COOPER TIRE & RUBBER 7.750% 12/15/09	01/30/2002	HSBC Securities		10,112,050	10,000,000	105,486
224050-AL-8	COX ENTERPRISES 144A 7.875% 09/15/10	05/07/2002	BA Securities		4,372,026	4,395,000	52,877
22540V-H5-4	CSFB TRUST 2002-9 A5 7.370% 03/25/32	03/11/2002	Credit Suisse First Boston		10,000,000	10,000,000	55,275
22540V-XF-4	CSFB TRUST 2002-HE4 7.420% 08/25/32 MF2	02/20/2002	Credit Suisse First Boston		4,898,574	4,900,000	26,259
22540V-ZZ-8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	03/12/2002	Credit Suisse First Boston		10,467,021	10,288,579	40,726
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
22541N-LE-7	CS FIRST BOSTON MTG 6.260% 10/25/32 SEC CORP 2002-26 A5	08/20/2002	Credit Suisse First Boston		8,306,000	8,306,000	41,885
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
244217-BG-9	JOHN DEERE CAPITAL 7.000% 03/15/12 CORP SENIOR NOTES	03/21/2002	Various		9,933,400	10,000,000	3,889

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SCHEDULE D - PART 3

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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
24763L-GL-8	DELTA HOME EQUITY 8.090% 05/15/30 2000-1 M2	02/27/2002	Greenwich Capital Markets		11,783,789	11,375,000	7,669
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
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
261561-AB-0	DRESDNER BANK NEW YORK 7.250% 09/15/15 SUB DEBENTURES	10/02/2002	UBS Warburg		11,138,100	10,000,000	44,306
26439R-AH-9	DUKE CAPITAL CORP 8.000% 10/01/19 SENIOR NOTES	06/13/2002	Various		10,267,948	9,511,000	136,898
26439R-AK-2	DUKE CAPITAL CORP 6.750% 02/15/32 SENIOR NOTES	06/17/2002	Credit Suisse First Boston		4,844,050	5,000,000	117,188
26882P-AQ-5	ERAC USA FINANCE CO 7.350% 06/15/08 144A	12/26/2002	ONFS Corporate		7,832,300	7,000,000	17,150
277461-AW-9	EASTMAN KODAK CO 9.500% 06/15/08	02/27/2002	Bear Stearns & Co.		5,300,000	5,000,000	104,236
293561-E*-3	ENRON GAS PROCESSING 10.030% 05/25/11 CO SERIES C BUSHTON TR 1991 B	12/01/2002	Tax Free Exchange		22,060	22,060	
293561-F*-2	ENRON GAS PROCESSING 10.030% 05/25/11 CO SERIES C BUSHTON TR 1991 C	12/01/2002	Tax Free Exchange		20,909	20,909	
293561-G*-1	ENRON GAS PROCESSING 10.030% 05/25/11 CO SERIES C BUSHTON TR 1991 D	12/01/2002	Tax Free Exchange		27,219	27,219	
293561-H*-0	ENRON GAS PROCESSING 10.030% 05/25/11 CO SERIES C BUSHTON TR 1991 E	12/01/2002	Tax Free Exchange		27,275	27,275	
315405-AE-0	FERRO CORP 7.625% 05/01/13	01/10/2002	Lehman		4,627,450	5,000,000	78,368
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
324477-D#-2	FIRST NATL BK CHICAGO 9.820% 05/25/06 SER A SECD NT BUSHTON TR 1991A	12/01/2002	Tax Free Exchange		190,924	190,924	
324477-D@-4	FIRST NATL BK CHICAGO 10.030% 05/25/11 SER C SECD NT BUSHTON TR 1991A	12/01/2002	Tax Free Exchange		528,623	528,623	
324477-E#-1	FIRST NATL BK CHICAGO 9.820% 05/25/06 SER A SECD NT BUSHTON TR 1991B	12/01/2002	Tax Free Exchange		122,080	122,080	
324477-E@-3	FIRST NATL BK CHICAGO 10.030% 05/25/11 SER C SECD NT BUSHTON TR 1991B	12/01/2002	Tax Free Exchange		369,350	369,350	
324477-F#-0	FIRST NATL BK CHICAGO 9.820% 05/25/06 SER A SECD NT BUSHTON TR 1991C	12/01/2002	Tax Free Exchange		107,039	107,039	
324477-F@-2	FIRST NATL BK CHICAGO 10.030% 05/25/11 SER C SECD NT BUSHTON TR 1991C	12/01/2002	Tax Free Exchange		338,761	338,761	
324477-G#-9	FIRST NATL BK CHICAGO 9.820% 05/25/06 SER A SECD NT BUSHTON TR 1991D	12/01/2002	Tax Free Exchange		177,234	177,234	
324477-G@-1	FIRST NATL BK CHICAGO 10.030% 05/25/11 SER C SECD NT BUSHTON TR 1991D	12/01/2002	Tax Free Exchange		433,859	433,859	
324477-H#-8	FIRST NATL BK CHICAGO 9.820% 05/25/06 SER A SECD NT BUSHTON TR 1991E	12/01/2002	Tax Free Exchange		151,609	151,609	
324477-H@-0	FIRST NATL BK CHICAGO 10.030% 05/25/11 SER C SECD NT BUSHTON TR 1991E	12/01/2002	Tax Free Exchange		449,546	449,546	
324477-L#-3	FIRST NATL BK CHICAGO 9.820% 05/25/06 SERIES A BUSHTON TR 1991 B	12/01/2002	Tax Free Exchange		7,426	7,426	
324477-L@-5	FIRST NATL BK CHICAGO 9.820% 05/25/06 SERIES A BUSHTON TR 1991 A	12/01/2002	Tax Free Exchange		13,669	13,669	
324477-M#-2	FIRST NATL BK CHICAGO 9.820% 05/25/06 SERIES A BUSHTON TR 1991 E	12/01/2002	Tax Free Exchange		10,137	10,153	17
324477-M@-6	FIRST NATL BK CHICAGO 9.820% 05/25/06 SERIES A BUSHTON TR 1991 C	12/01/2002	Tax Free Exchange		7,313	7,313	
324477-M@-4	FIRST NATL BK CHICAGO 9.820% 05/25/06 SERIES A BUSHTON TR 1991 D	12/01/2002	Tax Free Exchange		9,748	9,748	
345397-TS-2	FORD MOTOR CREDIT 7.375% 02/01/11	12/26/2002	ONFS Corporate		9,715,000	10,000,000	299,097
345397-TY-9	FORD MOTOR CREDIT 7.250% 10/25/11	07/05/2002	UBS Warburg		9,929,900	10,000,000	151,042
35729P-AM-2	FREMONT HOME LOAN 4.500% 10/25/33 TRUST 2002-2 M2B	12/03/2002	Greenwich Capital Markets		9,454,688	10,000,000	36,250
36157R-D9-3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29 M	01/28/2002	Descap		2,618,574	2,655,082	14,835
362311-AD-4	GTE CALIFORNIA INC 8.070% 04/15/24 VERIZON	04/09/2002	Morgan Keegan & Co.		1,046,910	1,000,000	224
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
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
362337-AF-4	GTE NORTH SERIES C 7.625% 05/15/26 DEBENTURES	02/26/2002	Lazard Freres & Co.		15,488,850	15,000,000	336,771
362338-AQ-8	GTE SOUTHWEST INC 1ST 8.500% 11/15/31 MORTGAGE	05/15/2002	Goldman Sachs & Co.		4,134,892	3,720,000	4,392
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
373298-BH-0	GEORGIA PACIFIC 9.125% 07/01/22 DEBENTURES	01/02/2002	Salomon Smith Barney		2,970,000	3,000,000	2,281
382388-AN-6	GOODRICH BF CO COLTEK 7.500% 04/15/08	05/22/2002	Tax Free Exchange		3,503,710	3,500,000	
382550-AH-4	GOODYEAR TIRE AND 7.857% 08/15/11 RUBBER CO	12/26/2002	ONFS Corporate		5,948,608	8,000,000	230,472
393505-3P-5	GREEN TREE FINANCIAL 7.860% 04/01/31 CORP 1999-5 A5	05/13/2002	Greenwich Capital Markets		5,161,719	5,000,000	16,375
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	
428040-BS-7	HERTZ CORP SENIOR 7.625% 06/01/12 NOTES	07/03/2002	Various		14,630,283	14,900,000	93,830
428236-AG-8	HEWLETT-PACKARD CO 6.500% 07/01/12	07/23/2002	Various		9,914,950	10,000,000	40,625
441812-JW-5	HOUSEHOLD FINANCE CO 6.375% 10/15/11	02/20/2002	Salomon Smith Barney		14,348,750	15,000,000	314,323
45660N-DA-0	RESIDENTIAL ASSET SEC 7.000% 05/25/32 TRUST 2002-A4 A5	03/21/2002	Lehman		14,690,970	15,000,000	78,750
45660N-LW-3	RESIDENTIAL ASSET SEC 5.750% 01/25/33 TRUST 2002-A16 B	12/11/2002	Bear Stearns & Co.		14,745,703	15,000,000	69,479
459200-BB-6	IBM CORP 5.875% 11/29/32	12/20/2002	Salomon Smith Barney		6,873,790	7,000,000	33,128
460690-AR-1	INTERPUBLIC GRP OF 7.250% 08/15/11 COMPANIES	03/01/2002	Tax Free Exchange		10,928,932	11,000,000	
472319-AA-0	JEFFERIES GROUP INC 7.750% 03/15/12 SENIOR NOTES	04/01/2002	Salomon Smith Barney		13,218,103	13,490,000	42,903
480206-AL-5	JONES INTERCABLE 7.625% 04/15/08 (COMCAST) SENIOR NOTES	11/22/2002	UBS Warburg		10,307,600	10,000,000	88,958
484168-AA-7	KANE PIPELINE 7.750% 02/15/12 OPERATING PART SENIOR NOTES	02/15/2002	BA Securities		4,000,000	4,000,000	
49228R-AC-7	KERN RIVER FUNDING 6.676% 07/31/16 CORP 144A GUAR KERN RIVER GAS TRANS	01/02/2002	Credit Suisse First Boston		4,725,180	4,784,314	7,098
51808B-AB-8	LASMO (USA) INC 8.375% 06/01/23	03/21/2002	Lehman		15,702,300	15,000,000	401,302
524908-BF-6	LEHMAN BRTHR HLDG 8.500% 08/01/15	03/25/2002	Lehman		2,234,340	2,000,000	26,917
52518R-BE-5	LEHMAN STRUCTURED 6.000% 08/26/24 SECURITIES 2001-GE6 A 144A	01/22/2002	Lehman		2,827,072	2,929,608	14,160
530718-AA-3	LIBERTY MEDIA CORP 7.750% 07/15/09 SENIOR NOTES	01/29/2002	J P Morgan & Co.		3,040,140	3,000,000	37,458
534187-AM-1	LINCOLN NATIONAL CORP 6.200% 12/15/11 SENIOR NOTES	10/28/2002	Salomon Smith Barney		10,067,700	10,000,000	233,361
536885-AA-4	LITIGATION SETTLEMENT 6.950% 01/26/32 MONETIZE FEE TRUST PASS THRU CERT 144A	03/11/2002	Deutsche Banc Alex Brown		6,194,249	6,572,147	63,439
576434-BQ-6	MASTR ALT LOANS TRUST 6.140% 12/25/32 2002-3 A5	11/15/2002	UBS Warburg		5,000,000	5,000,000	853
577778-BF-9	MAY DEPT STORES 7.450% 10/15/16	10/03/2002	Lehman		5,838,450	5,000,000	179,007

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
589400-AA-8	MERCURY GENERAL CORP 7.250% 08/15/11 SENIOR NOTES	12/13/2002	Merrill Lynch		5,397,800	5,000,000	123,854
61166W-AA-9	MONSANTO CO SENIOR 7.375% 08/15/12 NOTES	08/09/2002	Salomon Smith Barney		14,912,250	15,000,000	
617446-HD-4	MORGAN STANLEY GROUP 7.250% 04/01/32	06/20/2002	Salomon Smith Barney		12,334,304	11,800,000	192,488
61746W-VH-0	MORGAN STANLEY DEAN 6.250% 04/25/32 WITTER CAPITAL 1 2002-WL1 3A6	10/03/2002	Morgan Stanley & Co.		15,396,094	15,000,000	32,118
628862-J*-6	NCR CORP 9.450% 04/05/10	08/02/2002	Salomon Smith Barney		10,681,700	10,000,000	220,500
62886E-AB-4	NCR CORP 144A SENIOR 7.125% 06/15/09 NOTES	06/03/2002	Salomon Smith Barney		2,984,580	3,000,000	
637432-CT-0	NATIONAL RURAL 8.000% 03/01/32 UTILITIES COOP	02/28/2002	Lehman		4,994,450	5,000,000	
637432-CU-7	NATIONAL RURAL 7.250% 03/01/12 UTILITIES COOP	02/28/2002	J P Morgan & Co.		9,960,300	10,000,000	
644239-AY-1	NEW ENGLAND TEL & TEL 7.875% 11/15/29 DEBENTURES	05/13/2002	Goldman Sachs & Co.		5,205,000	5,000,000	1,094
645767-AW-4	NJ BELL TEL DEBENTURES 7.850% 11/15/29	05/30/2002	Various		2,080,020	2,000,000	5,233
650094-CC-7	NY TELEPHONE 7.250% 02/15/24 DEBENTURES	06/19/2002	Salomon Smith Barney		4,987,500	5,000,000	129,896
654894-AF-1	NOBLE AFFILIATES INC 8.000% 04/01/27 SENIOR NOTES	01/04/2002	Salomon Smith Barney		5,120,400	5,000,000	108,889
66937R-C4-9	NORWEST ASSET SEC CORP 4.000% 08/25/29 1999-20 A4	06/21/2002	Greenwich Capital Markets		13,337,109	15,000,000	41,667
66937R-GY-9	NORWEST ASSET SEC CORP 6.000% 01/25/29 1998-33 A3	01/03/2002	Greenwich Capital Markets		7,392,756	7,909,334	17,137
67087T-AE-1	OAKWOOD MORTGAGE 7.180% 12/15/26 INVESTORS 1999-B M1	08/05/2002	Greenwich Capital Markets		3,587,500	3,500,000	4,886
67087T-DF-5	OAKWOOD MORTGAGE 6.970% 03/15/32 INVESTORS 2002-A A4	02/22/2002	Credit Suisse First Boston		6,995,212	7,000,000	36,593
67087T-DH-1	OAKWOOD MORTGAGE 7.760% 03/15/32 INVESTORS 2002-A M1	02/22/2002	Credit Suisse First Boston		999,760	1,000,000	5,820
67087T-DQ-1	OAKWOOD MORTGAGE 7.090% 06/15/32 INVESTORS 2002-B A4 MH	05/17/2002	Credit Suisse First Boston		9,993,124	10,000,000	59,083
67087T-DS-7	OAKWOOD MORTGAGE 7.620% 06/15/32 INVESTORS 2002-B M1 MH	05/17/2002	Credit Suisse First Boston		4,997,595	5,000,000	31,750
67087T-DY-4	OAKWOOD MORTGAGE 6.890% 11/15/32 INVESTORS 2002-C M1	08/23/2002	Credit Suisse First Boston		9,800,970	10,000,000	55,503
67087T-DZ-1	OAKWOOD MORTGAGE 8.180% 11/15/32 INVESTORS 2002-C M2	08/27/2002	Credit Suisse First Boston		1,940,764	2,000,000	13,179
674135-CD-8	OAKWOOD MTG INVESTORS 7.775% 08/15/27 INC 1997-B M	08/22/2002	Greenwich Capital Markets		9,975,563	9,615,000	53,991
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
674135-DP-0	OAKWOOD MTG INVESTORS 6.800% 05/15/24 INC 1998-B M1 MH	05/29/2002	Greenwich Capital Markets		10,828,125	11,000,000	4,156
675748-CF-2	OCWEN RESIDENTIAL MBS 6.853% 06/25/39 CO. 1999-R2 B2 144A	04/25/2002	Greenwich Capital Markets		4,275,804	4,419,436	24,506
680665-AD-8	OLIN CORP SENIOR NOTES 9.125% 12/15/11	02/06/2002	Various		16,788,220	15,880,200	174,658
68213K-AF-2	OAKWOOD MORTGAGE 7.560% 12/15/31 INVESTORS 2001-E M1 MH	05/31/2002	Greenwich Capital Markets		3,048,750	3,000,000	2,520
68619A-AP-2	ORIGIN MANUFACTURED 7.170% 05/15/32 HOUSING 2002-A A4	04/09/2002	Credit Suisse First Boston		14,962,139	15,000,000	67,717
693320-K*-3	PHH CORP SENIOR NOTE 7.550% 05/01/07 SERIES B	05/03/2002	Barclays Capital Inc.		4,000,000	4,000,000	
693320-K@-1	PHH CORP SENIOR NOTE 8.050% 05/01/09 SERIES C	05/03/2002	Barclays Capital Inc.		4,000,000	4,000,000	
693506-AZ-0	PPG INDUSTRIES 7.400% 08/15/19 DEBENTURES	02/06/2002	McDonald & Co.		5,029,180	5,000,000	179,656
694032-AX-1	PACIFIC BELL 6.625% 10/15/34 DEBENTURES	12/03/2002	Lehman		14,280,000	14,000,000	131,396
718154-CF-2	PHILIP MORRIS 7.750% 01/15/27 DEBENTURES	03/28/2002	Various		15,637,100	15,000,000	247,569
745867-AH-4	PULTE HOMES INC 8.125% 03/01/11	12/26/2002	Various		5,885,645	5,500,000	205,269
745867-AL-5	PULTE HOMES INC SENIOR 7.875% 08/01/11 NOTES	02/28/2002	Tax Free Exchange		9,950,681	10,000,000	
758203-AA-1	REED ELSEVIER 144A 6.625% 10/15/23	06/20/2002	RBC Dain Rauscher		1,629,722	1,700,000	21,899
758200-AC-6	REED ELSEVIER CAPITAL 7.500% 05/15/25 MTN	03/18/2002	RBC Dain Rauscher		4,061,200	4,000,000	105,000
75953G-AC-7	RELIANT ENERGY 7.750% 02/15/11 RESOURCES	12/26/2002	ONFS Corporate		8,500,000	10,000,000	284,167
76110G-J3-6	RESIDENTIAL ACCREDIT 6.350% 08/25/32 LOANS 2002-QS11 A8	09/30/2002	Greenwich Capital Markets		10,290,625	10,000,000	3,528
76110G-R5-2	RESIDENTIAL ACCREDIT 6.250% 09/25/32 LOANS 2002-QS12	10/01/2002	Greenwich Capital Markets		4,986,776	5,026,042	2,618
76110G-R5-2	RESIDENTIAL ACCREDIT 6.250% 09/25/32 LOANS 2002-QS12	12/01/2002	Interest Capitalization		52,491		
76110G-WW-7	RESIDENTIAL ACCREDIT 6.750% 03/25/32 LOANS INC 2002-A10 Q3	02/13/2002	Greenwich Capital Markets		9,859,375	10,000,000	50,625
76110G-ZC-8	RESIDENTIAL ACCREDIT 6.500% 05/25/32 LOANS INC 2002-Q56 A6	03/20/2002	Greenwich Capital Markets		9,531,250	10,000,000	52,361
76111J-XB-5	RESIDENTIAL FUNDING 6.250% 09/25/32 MTG SEC 2002-S15 A5	11/15/2002	Morgan Stanley & Co.		5,142,969	5,000,000	16,493
76111J-XY-5	RESIDENTIAL FUNDING 6.250% 09/25/32 MTG SEC 2002-S12 A4	11/26/2002	Greenwich Capital Markets		15,404,688	15,000,000	16,493
769742-AB-3	ROADWAY CORP SENIOR 8.250% 12/01/08 NOTES	02/26/2002	Tax Free Exchange		13,421,521	13,000,000	
808626-AE-5	SCIENCE APPLICATIONS 7.125% 07/01/32 INTL	11/08/2002	Tax Free Exchange		14,826,369	15,000,000	
811543-B#-3	SEABOARD CORPORATION 6.920% 09/30/12 SENIOR NOTES SERIES D	10/08/2002	Bank of America		10,000,000	10,000,000	
812404-AX-9	SEARS ROEBUCK 7.500% 10/15/27 ACCEPTANCE	07/09/2002	Redwood Brokerage		5,031,250	5,000,000	90,625
824348-AL-0	SHERWIN-WILLIAMS CO 7.375% 02/01/27 DEBENTURES	03/14/2002	Salomon Smith Barney		12,993,590	13,000,000	123,736
82894*-AR-8	J R SIMPLOT COMPANY 7.920% 04/03/12 SERIES B SENIOR NOTES	04/03/2002	BA Securities		10,000,000	10,000,000	
84546P-AA-7	SOUTHWESTERN ENERGY 7.625% 05/01/27	07/01/2002	Salomon Smith Barney		4,940,500	5,000,000	65,660
852060-AT-9	SPRINT CAPITAL CORP 8.750% 03/15/32	07/10/2002	Tax Free Exchange		14,712,063	15,000,000	
852891-AA-8	STANCORP FINANCIAL 6.875% 10/01/12 GROUP SENIOR NOTES	10/31/2002	Goldman Sachs & Co.		8,986,420	9,000,000	7,639
860831-AE-6	STILWELL FINANCIAL INC 7.750% 06/15/09	07/02/2002	Various		14,908,250	15,000,000	10,333
863572-5B-5	STRUCTURED ASSET SECS 7.172% 03/25/31 2001-2 B2	03/26/2002	Lehman		5,914,611	5,914,611	31,804
863572-J9-5	STRUCTURED ASSET SECS 8.250% 02/25/30 2000-1 B2	05/22/2002	Lehman		5,652,187	5,383,035	33,308
86358R-3U-9	STRUCTURED ASSET SEC 6.500% 08/25/32 CORP 2002-15 1A12	10/03/2002	Lehman		6,856,246	6,651,000	8,406
86358R-6M-4	STRUCTURED ASSET SEC 6.250% 09/25/32 CORP 2002-17 1A6	09/30/2002	Lehman		8,646,428	8,541,000	2,966
86358R-MR-5	STRUCTURED ASSET SEC 7.232% 11/25/31 CORP 2001-13 B1	02/26/2002	Lehman		10,055,757	9,872,196	53,474
86358R-MS-3	STRUCTURED ASSET SEC 7.223% 11/25/31 CORP 2001-13 B2	03/28/2002	Lehman		4,984,445	5,038,769	2,022
86358R-QE-0	STRUCTURED ASSET SEC 6.686% 12/25/31 CORP 2001-17 B2	05/14/2002	Lehman		5,831,341	5,961,754	17,716
86358R-VR-5	STRUCTURED ASSET SEC 6.549% 02/25/32 CORP 2002-2 B1	11/14/2002	Lehman		10,299,574	9,953,533	32,594

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86356R-WU-7	STRUCTURED ASSET SEC 6.500% 03/25/32 CORP 2002-3 B1	11/21/2002	Lehman		11,383,840	11,040,548	49,836
86359A-DL-4	STRUCTURED ASSET 6.080% 11/25/32 SECURITIES 2002-23XS A7	11/13/2002	Lehman		12,281,250	12,000,000	34,453
892335-AH-3	TOYS R US 7.625% 08/01/11	12/26/2002	ONFS Corporate		9,842,000	10,000,000	309,236
89652P-AA-6	TRINITY INDUSTRIES LE 7.755% 02/15/09 144A GUAR TRINITY INDUST INC.	02/12/2002	J P Morgan & Co.		15,000,000	15,000,000	
902494-AM-5	TYSON FOODS INC 8.250% 10/01/11	05/02/2002	Tax Free Exchange		8,969,854	9,000,000	
90261K-BD-1	UBS JERSEY SALS 2002-2 7.060% 04/19/07 CLASS D CDO 144A	04/17/2002	UBS Warburg		10,000,000	10,000,000	
90261K-BQ-2	UBS JERSEY SALS 2002-3 7.000% 06/11/07 CLASS D CDO 144A	06/06/2002	UBS Warburg		7,500,000	7,500,000	
916906-AB-6	US FREIGHTWAYS 8.500% 04/15/10	01/09/2002	Salomon Smith Barney		5,430,100	5,000,000	107,431
919138-AD-9	VALERO ENERGY SENIOR 6.700% 01/15/13 NOTES	12/10/2002	UBS Warburg		5,000,000	5,000,000	
92178P-AE-7	VANDERBILT ACQUISITION 7.120% 05/07/32 LOAN TR 2002-1 A5 MH	05/31/2002	Credit Suisse First Boston		14,989,886	15,000,000	59,333
921796-MP-0	VANDERBILT MORTGAGE 6.570% 08/07/24 2002-C A4	11/25/2002	Credit Suisse First Boston		14,993,658	15,000,000	87,600
92344G-AQ-9	VERIZON GLOBAL FUNDING 6.875% 06/15/12 CORP SENIOR NOTES	06/20/2002	Salomon Smith Barney		15,005,550	15,000,000	8,594
92344X-AA-7	VERIZON NEW YORK 6.875% 04/01/12 DEBENTURES SERIES A	04/29/2002	HSBC Securities		7,881,520	8,000,000	51,944
92344X-AB-5	VERIZON NEW YORK 7.375% 04/01/32 DEBENTURES SERIES B	05/30/2002	Salomon Smith Barney		5,150,400	5,000,000	67,604
92839U-AB-3	VISTEON CORP SENIOR 8.250% 08/01/10 NOTES	10/03/2002	Various		15,406,700	14,500,000	116,531
929227-FY-7	WASHINGTON MUTUAL MSC 6.250% 12/25/31 MTG PASS 2001-MSC14 1A17	03/26/2002	Credit Suisse First Boston		9,076,442	9,659,000	23,477
931142-BF-9	WAL-MART STORES 7.550% 02/15/30	12/30/2002	Various		13,835,920	11,000,000	315,213
94979K-AN-5	WELLS FARGO MTG BACKED 5.750% 11/25/32 SEC 2002-19 2A2	11/21/2002	Greenwich Capital Markets		14,892,188	15,000,000	59,896
960402-AS-4	VIACOM INC 7.875% 09/01/23 WESTINGHOUSE ELEC CORP	07/11/2002	BA Securities		10,289,900	10,000,000	299,688
96041*-AC-3	WESTLAKE CHEMICAL CORP 9.500% 03/31/05 SERIES A SENIOR SECURED	12/31/2002	Tax Free Exchange		5,529,412	5,529,412	
961548-AQ-7	WESTVACO CORP 7.650% 03/15/27 DEBENTURES	12/03/2002	UBS Warburg		10,187,500	10,000,000	172,125
Total United States					1,637,010,627	1,620,504,438	14,064,870
Canada							
008916-AB-4	AGRIUM INC 7.700% 02/01/17	01/08/2002	Merrill Lynch		956,145	1,033,000	35,352
008916-AD-0	AGRIUM INC 8.250% 02/15/11	08/29/2002	Merrill Lynch		7,646,540	7,000,000	29,333
10549P-AC-5	BRASCAN CORP 8.125% 12/15/08	01/02/2002	HSBC Securities		5,096,000	5,000,000	28,212
10549P-AE-1	BRASCAN CORP 7.125% 06/15/12	07/05/2002	Various		9,945,400	10,000,000	45,521
305915-AC-4	FALCONBRIDGE LTD 7.350% 06/05/12	05/30/2002	Merrill Lynch		3,994,960	4,000,000	
453258-AN-5	INCO LTD 7.750% 05/15/12	10/07/2002	Merrill Lynch		12,771,720	12,000,000	261,778
65333N-AA-8	NEXFOR INC DEBENTURES 8.125% 03/20/08	01/04/2002	Merrill Lynch		5,082,650	5,000,000	123,003
655422-AS-2	NORANDA INC SENIOR 7.250% 07/15/12 NOTES	07/23/2002	Various		8,082,620	8,000,000	51,556
77509N-AD-5	ROGERS CABLE INC 7.875% 05/01/12	06/28/2002	Tax Free Exchange		6,983,942	7,000,000	
878742-AD-7	TECK COMINCO LTD 7.000% 09/15/12	11/15/2002	J P Morgan & Co.		4,408,404	4,320,000	34,759
87971M-AC-7	TELUS CORPORATION 8.000% 06/01/11	04/24/2002	Various		15,340,200	15,000,000	485,556
Total Canada					80,308,581	78,353,000	1,095,070
Other Country							
054536-AA-5	AXA SUB NOTES 8.600% 12/15/30	02/25/2002	BA Securities		5,843,800	5,000,000	86,000
18532N-AD-0	CLEARWATER FUNDING CDO 7.618% 04/15/14 144A 2002-A CLASS A3	04/04/2002	Credit Suisse First Boston		8,000,000	8,000,000	
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	
25156P-AC-7	DEUTSCHE TELEKOM INTL 8.750% 06/15/30 FINANCE	03/11/2002	Goldman Sachs & Co.		5,408,600	5,000,000	101,979
260540-AA-7	DOW CAPITAL BV 9.000% 05/15/10 DEBENTURES	03/25/2002	Bear Stearns & Co.		5,711,818	5,115,000	170,074
35177P-AK-3	FRANCE TELECOM 9.250% 03/01/11	02/15/2002	Tax Free Exchange		9,983,574	10,000,000	
35177P-AL-1	FRANCE TELECOM 9.000% 03/01/31	04/02/2002	BA Securities		5,426,950	5,000,000	42,500
448414-AC-6	HUTCHISON WHAMPOA FIN 7.450% 08/01/17 144A	06/10/2002	Salomon Smith Barney		5,108,800	5,000,000	136,583
45820E-AA-0	INTELSAT LTD 144A 7.625% 04/15/12 SENIOR NOTES	04/19/2002	Salomon Smith Barney		5,045,957	4,960,000	9,455
656533-AA-4	NORSKE SKOGINDUSTRIER 7.625% 10/15/11 ASA 144A	10/09/2002	Various		15,233,376	14,000,000	335,076
82929R-AC-0	SINGAPORE 7.375% 12/01/31 TELECOMMUNICATIONS 144A	06/06/2002	Salomon Smith Barney		4,917,250	5,000,000	10,243
84844#-AA-8	SPICERS PAPER INC GUAR 7.880% 02/09/17 PAPERLIX LTD	02/08/2002	Merrill Lynch		5,000,000	5,000,000	
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	
879385-AC-6	TELEFONICA EUROPE BV 7.750% 09/15/10	12/26/2002	ONFS Corporate		2,290,140	2,000,000	43,917
89677@-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	
F1411#-AB-7	CASINO 6.460% 11/14/11 GUICHARD-PERRACHON SA SENIOR NOTES SERIES B	11/14/2002	Salomon Smith Barney		12,000,000	12,000,000	
G9284#-AJ-6	VITOL FINANCE LTD GUAR 7.450% 06/28/12 VITOL HOLDING BV AND SARL	06/28/2002	J P Morgan & Co.		4,500,000	4,500,000	
N7017*-AF-8	PARMALAT NETHERLANDS 7.150% 12/12/12 NV SERIES B PARMALAT SPA	12/12/2002	Bank of America		5,000,000	5,000,000	
Total Other Country					126,308,391	122,575,000	935,827
4599996 - Bonds - Industrial and Misc - United States					1,637,010,627	1,620,504,438	14,064,870
4599997 - Bonds - Industrial and Misc - Canada					80,308,581	78,353,000	1,095,070
4599998 - Bonds - Industrial and Misc - Other Countries					126,308,391	122,575,000	935,827
4599999 - Total - Bonds - Industrial, Misc					1,843,627,599	1,821,432,438	16,095,767
Credit Tenant Loans							
United States							
12644@-BL-8	CTL CAPITAL 144A 7.303% 04/15/17 2002-8 HEWITT ASSOCIATES	03/22/2002	BNY Capital		8,618,083	8,618,083	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	
BONDS																
US Governments																
United States																
152383-AA-3	CENT AMER BK FOR ECON 10.375% 02/01/14	08/01/2002	Redemption	100.0000	360,949	360,949	360,949	360,949								
362127-BA-9	GNMA I GP POOL# 090033 9.500% 08/15/09	12/01/2002	Paydown		9,855	9,855	9,738	9,776	79							
362127-BK-7	GNMA I GP POOL# 090042 9.500% 08/15/09	12/01/2002	Paydown		1,124	1,124	1,111	1,115	9							
362127-M8-2	GNMA I GP POOL# 090383 9.500% 10/15/09	12/01/2002	Paydown		8,828	8,828	8,723	8,757	71							
362127-Q3-9	GNMA I GP POOL# 090474 9.500% 10/15/09	12/01/2002	Paydown		32,991	32,991	32,599	32,730	261							
362127-RJ-3	GNMA I GP POOL# 090489 9.500% 08/15/09	12/01/2002	Paydown		47,138	47,138	46,579	46,765	373							
362127-YS-5	GNMA I GP POOL# 090721 9.500% 10/15/09	12/01/2002	Paydown		129	129	128	128	1							
362128-BJ-8	GNMA I GP POOL# 090941 9.500% 09/15/09	12/01/2002	Paydown		164	164	162	162	2							
362155-KV-4	GNMA I SF POOL# 154308 8.000% 06/15/16	12/01/2002	Paydown		4,985	4,985	4,949	4,950	35							
362159-UW-3	GNMA I SF POOL# 158197 8.000% 06/15/16	12/01/2002	Paydown		39,641	39,641	39,356	39,413	228							
36216E-F2-4	GNMA I SF POOL# 162285 8.000% 05/15/16	12/01/2002	Paydown		50,523	50,523	50,160	50,192	331							
36216E-K8-5	GNMA I SF POOL# 162419 8.000% 05/15/16	08/01/2002	Paydown		108,428	108,428	107,648	107,675	753							
36216H-J3-1	GNMA I SF POOL# 165082 8.000% 06/15/16	12/01/2002	Paydown		67,267	67,267	66,784	66,880	388							
36216X-PL-9	GNMA I SF POOL# 177827 8.000% 11/15/16	12/01/2002	Paydown		19,373	19,373	19,234	19,261	112							
83162C-AG-8	SMALL BUSN ADMIN 87-C 8.200% 03/01/07	09/01/2002	Redemption	100.0000	42,741	42,741	42,741	42,741								
912810-DU-9	US TREAS BOND 9.375% 02/15/06	01/18/2002	Direct		20,152,241	18,000,000	21,797,081	20,174,700	(21,357)			(1,102)	(1,102)	715,353		
912827-L8-3	US TREAS NOTE 5.750% 08/15/03	04/11/2002	Salomon Smith Barney		6,938,299	6,685,000	6,703,932	6,691,222	(1,024)			248,101	248,101	251,657		
Total United States					27,884,676	25,479,136	29,291,874	27,657,416	(19,738)	0	0	246,999	246,999	1,013,633	XXX	
0399996 - Bonds - U.S. Government					27,884,676	25,479,136	29,291,874	27,657,416	(19,738)	0	0	246,999	246,999	1,013,633	XXX	
0399999 - Bonds - U.S. Governments					27,884,676	25,479,136	29,291,874	27,657,416	(19,738)	0	0	246,999	246,999	1,013,633	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	10,892,696	(14,786)			2,556,189	2,556,189	1,008,000		
448814-ED-1	HYDRO QUEBEC 8.000% 02/01/13	09/30/2002	Various		12,739,450	10,000,000	10,826,800	10,604,387	(26,999)			2,162,062	2,162,062	913,333		
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	5,987,168	(25,987)			1,240,469	1,240,469	553,837		
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	10,013,694	(540)			1,823,746	1,823,746	789,444		
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	5,157,251	(6,380)			930,229	930,229	344,563		
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	5,091,830	(4,064)			1,345,583	1,345,583	465,556		
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	4,966,743	1,412			1,186,845	1,186,845	445,573		
Total Canada					63,881,550	50,000,000	53,309,200	52,713,769	(77,344)	0	0	11,245,123	11,245,123	4,520,306	XXX	
1099997 - Bonds - All Other Governments - Canada					63,881,550	50,000,000	53,309,200	52,713,769	(77,344)	0	0	11,245,123	11,245,123	4,520,306	XXX	
1099998 - Bonds - All Other Governments - Other Countries					0	0	0	0	0	0	0	0	0	0	XXX	
1099999 - Bonds - All Other Governments					63,881,550	50,000,000	53,309,200	52,713,769	(77,344)	0	0	11,245,123	11,245,123	4,520,306	XXX	
State, Territories and Possessions																
United States																
United States																
677555-RT-3	STATE OF OHIO SERIES 7.540% 06/01/13	12/01/2002	Redemption	100.0000	127,778	127,778	127,778	127,778								
677555-UT-9	STATE OF OHIO 144A 8.570% 06/01/20 OHIO ENTERPRISE BOND FUND	12/01/2002	Redemption	100.0000	140,000	140,000	140,000	140,000								
Total United States					267,778	267,778	267,778	267,778	0	0	0	0	0	0	13,573	XXX
Total United States					267,778	267,778	267,778	267,778	0	0	0	0	0	0	13,573	XXX
1799996 - Bonds - States, Territory, Poss - United States					267,778	267,778	267,778	267,778	0	0	0	0	0	0	13,573	XXX
1799997 - Bonds - States, Territory, Poss - Canada					0	0	0	0	0	0	0	0	0	0	0	XXX
1799998 - Bonds - States, Territory, Poss - Other Countries					0	0	0	0	0	0	0	0	0	0	0	XXX
1799999 - Bonds - States, Territories and Possessions					267,778	267,778	267,778	267,778	0	0	0	0	0	0	13,573	XXX
Special Revenue & Assessment																
United States																
United States																
145135-AB-5	CARROLL CNTY IND 8.000% 09/01/03 DEVELOP CORP GUARANTOR-CHIC BY HIS INC	12/23/2002	Direct		10,000	4,865,000	4,901,488	486,500	4,414,988			(4,891,488)	(4,891,488)			
312915-2A-8	FHLMC REMIC 1506 P1 6.750% 05/15/08	09/05/2002	Lehman		5,269,074	4,836,786	4,717,378	4,768,690	5,661			494,723	494,723	253,024		
31339V-AA-6	A	12/15/2002	Paydown		6,191	6,191	6,140	6,139	51						304	
313376-MM-0	FHLMC 1798-B BA 6.500% 10/15/08	12/01/2002	Paydown		410,425	410,425	399,459	405,488	4,937						14,867	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
313401-YH-8	FHLMC 15 POOL# 360005 9.500% 07/01/17	12/01/2002	Paydown		11,187	11,187	11,005	11,009	178				0	474	
31341Y-Y6-9	FHLMC 15 POOL# 219733 8.500% 02/01/04	12/01/2002	Paydown		177	177	169	170	7				0	7	
31345P-RH-8	FHLMC 15 POOL# 500488 8.500% 09/01/03	02/01/2002	Paydown		572	572	545	544	28				0	7	
31345Q-2V-2	FHLMC 15 POOL# 501688 8.500% 06/01/03	04/01/2002	Paydown		175	175	167	172	3				0	3	
31345Q-HJ-3	FHLMC 15 POOL# 501133 8.500% 02/01/04	12/01/2002	Paydown		280	280	261	271	9				0	14	
31345R-6F-1	FHLMC 15 POOL# 502670 8.500% 01/01/05	12/01/2002	Paydown		11,859	11,859	11,304	11,618	241				0	484	
31345R-6Y-0	FHLMC 15 POOL# 502687 8.500% 02/01/05	12/01/2002	Paydown		5,624	5,624	5,360	5,507	116				0	265	
31345R-V4-8	FHLMC 15 POOL# 502435 8.500% 12/01/04	12/01/2002	Paydown		8,742	8,742	8,332	8,560	182				0	421	
31359A-2Q-1	FNMA REMIC 1993-104 L 6.500% 05/25/08	01/10/2002	Greenwich Capital Markets		7,847,370	7,582,000	7,422,067	7,486,713	460			360,197	360,197	60,235	
31360A-S5-6	FNMA 30 POOL# 000540 10.500% 08/01/10	03/01/2002	Paydown		31,048	31,048	30,970	30,942	106				0	785	
313613-HB-0	FNMA 15 POOL# 048826 9.500% 06/01/02	05/01/2002	Paydown		628	628	625	624	4				0	14	
31362S-3X-1	FNMA 15 POOL# 070114 9.500% 12/01/03	12/01/2002	Paydown		6,878	6,878	6,842	6,837	42				0	323	
31362V-EU-8	FNMA 15 POOL# 072147 9.500% 02/01/04	11/01/2002	Paydown		3,924	3,924	3,903	3,901	23				0	183	
31362V-X9-4	FNMA 15 POOL# 072704 9.500% 03/01/04	05/01/2002	Paydown		3,915	3,915	3,894	3,890	25				0	144	
31363A-D2-6	FNMA 15 POOL# 082921 9.500% 10/01/04	12/01/2002	Paydown		1,455	1,455	1,447	1,446	9				0	72	
31363G-KZ-2	FNMA 15 POOL# 088512 9.500% 12/01/04	12/01/2002	Paydown		5,597	5,597	5,567	5,562	35				0	328	
31364R-KY-0	FNMA 30 POOL# 114711 8.500% 11/01/09	12/01/2002	Paydown		20,516	20,516	20,317	20,344	172				0	994	
405866-AA-2	HALIFAX REG ECON DEV CORP. 9.250% 10/01/05	10/01/2002	Redemption	100.0000	371,000	371,000	367,353	369,530	501			969	969	34,318	
575914-EH-5	MASSACHUSETTS IND AGY 9.500% 08/01/02 FINANCE	08/01/2002	Maturity		1,045,000	1,045,000	1,045,000	1,045,000					0	99,275	
62621D-AA-8	MUN CORRECTIONS LP 144A TAXABLE REV BONDS 2001 8.470% 08/01/16 FINANCE	10/01/2002	Redemption	100.0000	344,478	344,478	344,478	344,478					0	28,124	
690298-AB-0	CITY OF OVERLAND PARK LESSEE-BLACK & VEATCH 9.200% 05/12/10 KS	11/12/2002	Redemption	100.0000	185,145	185,145	185,145	185,145					0	12,868	
74526W-AG-4	PUERTO RICO HOUSING BK FIN. 6.250% 01/01/13 &	08/01/2002	Call	100.0000	25,000	25,000	24,750	24,809	7			184	184	1,042	
Total United State					15,626,260	19,783,602	19,523,966	15,233,889	4,427,785	0	0	(4,035,415)	(4,035,415)	508,575	XXX
Total United States					15,626,260	19,783,602	19,523,966	15,233,889	4,427,785	0	0	(4,035,415)	(4,035,415)	508,575	XXX
3199996 - Bonds - Special Revenues - United States					15,626,260	19,783,602	19,523,966	15,233,889	4,427,785	0	0	(4,035,415)	(4,035,415)	508,575	XXX
3199997 - Bonds - Special Revenues - Canada					0	0	0	0	0	0	0	0	0	0	XXX
3199998 - Bonds - Special Revenues - Other Countries					0	0	0	0	0	0	0	0	0	0	XXX
3199999 - Bonds - Special Revenues					15,626,260	19,783,602	19,523,966	15,233,889	4,427,785	0	0	(4,035,415)	(4,035,415)	508,575	XXX
Public Utilities (unaffiliated)															
United States															
00103X-AC-7	AES IRONWOOD LLC 8.857% 11/30/25 SENIOR SECURED BONDS	12/17/2002	Credit Suisse First Boston		7,451,961	9,935,948	10,223,097	10,216,154	(10,160)			(2,754,033)	(2,754,033)	929,272	
00103X-AC-7	AES IRONWOOD LLC 8.857% 11/30/25 SENIOR SECURED BONDS	11/30/2002	Redemption	100.0000	64,052	64,052	65,903	65,858	(39)			(1,767)	(1,767)	3,191	
00104B-AC-4	AES EASTERN ENERGY LP 9.000% 01/02/17	09/24/2002	Deutsche Bank Securities		4,550,000	5,000,000	5,000,000	5,000,000				(450,000)	(450,000)	556,250	
05379B-AC-1	AVISTA CORP SENIOR 9.750% 06/01/08 NOTES	12/10/2002	Various		12,128,750	12,000,000	12,392,757	12,388,483	(25,317)			(234,416)	(234,416)	980,146	
056037-AC-8	BVPS FUNDING CORP 8.330% 12/01/07	12/01/2002	Call	100.0000	512,000	512,000	504,742	509,015	467			2,518	2,518	31,862	
060077-C@-1	BANGOR PACIFIC HYDRO 10.260% 12/01/08														
060077-C@-1	ASSN	12/01/2002	Redemption	100.0000	375,829	375,829	375,829	375,829					0	24,400	
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	3,224,036	2,599			81,153	81,153	227,090	
075386-AB-8	BEAVER VY II FDG SEC 8.625% 06/01/07 LS OBL BD	06/01/2002	Call	100.0000	186,000	186,000	186,000	186,000					0	8,021	
077853-AA-7	BELL ATLANTIC BAT PARTNERS	01/05/2002	Paydown		148,963	148,963	155,788	152,266	(3,303)				0	6,353	
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18 SENIOR SECURED NOTE	12/15/2002	Redemption	100.0000	218,875	218,875	220,101	220,017	(47)			(1,095)	(1,095)	12,174	
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	4,970,602	390			206,508	206,508	481,750	
171265-AB-7	CHUGACH ELEC ASSN 9.140% 03/15/22	03/15/2002	Call	109.1400	5,457,000	5,000,000	5,000,000	5,000,000				457,000	457,000	228,500	
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	2,441,258	757			143,610	143,610	209,957	
266228-CE-3	DUQUESNE LIGHT CO 7.550% 06/15/25	02/15/2002	Lazard Freres & Co		1,990,000	2,000,000	2,028,920	2,021,541	(171)			(31,370)	(31,370)	27,683	
290408-AA-1	ELWOOD ENERGY LLC 144A 8.159% 07/05/26 SENIOR SECURED NOTES	01/05/2002	Redemption	100.0000	139,300	139,300	139,300	139,300					0	2,273	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
290408-AA-1	ELWOOD ENERGY LLC 144A 8.159% 07/05/26 SENIOR SECURED NOTES	03/22/2002	Tax Free Exchange		9,860,700	9,860,700	9,860,700	9,860,700					.0	160,907	
341081-DF-1	FLORIDA PWR & LT CO 7.750% 02/01/23 1ST MORTGAGE	12/09/2002	Call 103.5100		6,831,660	6,600,000	6,789,750	6,789,685	(10,596)			52,571	52,571	693,367	
361706-AA-2	GG1B FUNDING CORP 7.430% 01/15/11	01/15/2002	Redemption 100.0000		254,765	254,765	254,765	254,765				.0	.0	9,465	
39063*-AB-8	GREAT LAKES GAS 9.810% 04/15/05 TRANSMISSION	10/30/2002	Redemption 100.0000		510,000	510,000	510,000	510,000				.0	.0	37,949	
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		145,000	145,000	145,000	145,000				.0	.0	12,615	
452092-BO-1	ILLINOIS POWER CO 7.500% 07/15/25	11/21/2002	First Albany		725,000	1,000,000	994,000	994,515	80			(269,595)	(269,595)	102,292	
455665-AJ-8	INDIANTOWN 9.260% 12/15/10 COGENERATION	12/15/2002	Redemption 100.0000		231,712	231,712	231,712	231,712				.0	.0	16,092	
460575-AR-4	INTERNORTH INC 9.625% 03/15/06	09/19/2002	Deutsche Bank Securities		575,000	4,600,000	874,000	897,000	(23,000)			(299,000)	(299,000)		
462613-AC-4	IPALCO ENTERPRISES INC 7.625% 11/14/11 144A SENIOR SECURED NOTES	05/30/2002	Tax Free Exchange		14,000,000	14,000,000	14,000,000	14,000,000				.0	.0	536,715	
481927-AA-9	JUNIPER GENERATION LLC 8.959% 12/31/12 144A	12/31/2002	Redemption 100.0000		128,619	128,619	128,619	128,619				.0	.0	8,642	
60467P-AN-4	MIRANT AMERICAS 8.500% 10/01/21 GENERATION 144A	07/10/2002	Tax Free Exchange		10,091,197	10,000,000	10,092,900	10,092,361	(1,164)			.0	.0	406,111	
605417-BE-3	MISSISSIPPI PWR CO 7.450% 06/01/23	08/01/2002	Call 100.0000		93,000	93,000	93,543	93,410	(14)			(396)	(396)	4,619	
62937M-AC-3	NRG SOUTH CENTRAL 8.962% 03/15/16 GENERATING SERIES A SENIOR SECURED	11/15/2002	Lehman		1,730,880	2,704,500	1,767,283	2,704,500	(928,790)			(44,830)	(44,830)	121,189	
62937M-AC-3	NRG SOUTH CENTRAL 8.962% 03/15/16 GENERATING SERIES A SENIOR SECURED	03/15/2002	Redemption 100.0000		76,500	76,500	76,500	76,500				.0	.0	3,428	
638862-A@-1	NATURAL GAS P L CO OF 10.000% 06/23/07 AMERICA	06/23/2002	Redemption 100.0000		433,776	433,776	433,776	433,776				.0	.0	21,689	
641423-AX-6	NEVADA POWER CO 144A 8.250% 06/01/11	02/01/2002	Tax Free Exchange		10,311,081	10,000,000	10,322,900	10,313,052	(1,971)			.0	.0		
66416T-AB-1	NORTHEAST GENERATION 8.812% 10/15/26 CO 144A SENIOR SECURED SERIES B	02/07/2002	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000				.0	.0		
679574-AC-7	OLD DOMINION ELEC 92-A 8.760% 12/01/22	12/01/2002	Call 108.7600		5,438,000	5,000,000	5,000,000	5,000,000				438,000	438,000	438,000	
69352B-AC-8	PPL MONTANA LLC PASS 8.903% 07/02/20 THROUGH CERTIFICATES	07/02/2002	Redemption 100.0000		288,402	288,402	288,402	288,402				.0	.0	25,676	
693659-AB-0	PVNGS II FUNDING CORP 7.390% 06/30/05 LESSEE-ARIZONIA PUBLIC SERVICE	12/30/2002	Redemption 100.0000		1,490,000	1,490,000	1,343,235	1,453,595	10,283			26,122	26,122	56,681	
695114-BU-1	PACIFICORP 1ST 6.900% 11/15/11 MORTGAGE	01/17/2002	Salomon Smith Barney		2,596,900	2,500,000	2,491,325	2,491,384	25			105,491	105,491	27,313	
74955*-AA-8	RGS AEGCO FUNDING CORP 9.590% 12/07/04 LESSEE-AEP GENERATING CO	12/07/2002	Redemption 100.0000		528,660	528,660	520,289	526,343	772			1,545	1,545	38,321	
87943H-AW-9	TEL & DATA SYS 9.200% 01/30/07	01/30/2002	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000				.0	.0	230,000	
882389-BX-6	TEXAS EASTRN TRAN 8.000% 07/15/02	07/15/2002	Maturity		2,000,000	2,000,000	2,059,940	2,004,539	(4,539)			.0	.0	160,000	
882850-BG-4	TEXAS UTILS ELEC 8.875% 02/01/22	08/08/2002	Call 104.2600		3,127,800	3,000,000	3,085,560	3,061,294	(2,388)			68,894	68,894	271,427	
91730A-AA-1	US GEN NEW ENGLAND INC 7.459% 01/02/15 SERIES 1998-A 144A	12/18/2002	Credit Suisse First Boston		1,560,000	3,000,000	3,000,000	3,000,000				(1,440,000)	(1,440,000)	330,061	
Total United States					127,322,295	134,761,601	131,272,121	132,261,511	(996,126)	0	0	(3,943,090)	(3,943,090)	7,441,481	XXX
Other Country															
00808A-AD-3	AES DRAX HOLDINGS LTD 10.410% 12/31/20 SENIOR SECURED NOTES	12/03/2002	Goldman Sachs & Co		2,112,000	4,400,000	4,400,000	4,400,000				(2,288,000)	(2,288,000)	427,504	
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	4,985,275	4,065			135,660	135,660	430,903	
91311Q-AC-9	UNITED UTILITIES PLC 6.875% 08/15/28	06/17/2002	RBC Dain Rauscher		13,965,150	15,000,000	13,921,050	13,925,288	6,822			33,041	33,041	869,878	
Total Other Country					21,202,150	24,400,000	23,277,300	23,310,563	10,887	0	0	(2,119,299)	(2,119,299)	1,728,285	XXX
3899996 - Bonds - Public Utilities - United States					127,322,295	134,761,601	131,272,121	132,261,511	(996,126)	0	0	(3,943,090)	(3,943,090)	7,441,481	XXX
3899997 - Bonds - Public Utilities - Canada					0	0	0	0	0	0	0	0	0	0	XXX
3899998 - Bonds - Public Utilities - Other Countries					21,202,150	24,400,000	23,277,300	23,310,563	10,887	0	0	(2,119,299)	(2,119,299)	1,728,285	XXX
3899999 - Bonds - Public Utilities					148,524,445	159,161,601	154,549,421	155,572,074	(985,239)	0	0	(6,062,389)	(6,062,389)	9,169,766	XXX
Industrial & Miscellaneous United States															
00105H-AS-5	AFC HOME EQUITY LOAN TRUST 1995-1 A3 8.950% 02/25/25	06/01/2002	Paydown		1,816,575	1,816,575	1,816,291	1,806,347	10,229			.0	.0	76,477	
00105H-BQ-8	AFC HOME EQUITY LOAN TRUST 1996-1 1A5 7.800% 07/25/27	12/01/2002	Paydown		342,863	342,863	342,863	342,863				.0	.0	24,829	
001957-AW-9	AT&T 6.500% 03/15/29	03/28/2002	Various		12,665,450	15,000,000	12,787,300	12,794,059	4,370			(132,979)	(132,979)	460,417	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
00253C-AW-7	AAMES MORTGAGE TRUST 7.350% 11/15/27 1995-C CL A1C	12/01/2002	Paydown		964,697	964,697	960,476	961,289	3,407				0	35,269	
00755W-BU-9	ADVANTA MORTGAGE LOAN 7.370% 02/25/27 TRUST 1995-3 A5	12/01/2002	Paydown		226,236	226,236	225,953	225,701	535				0	15,440	
00755W-CD-6	ADVANTA MORTGAGE LOAN 7.070% 07/25/27 TRUST SEQ PAY 1996-1 CL A7	12/01/2002	Paydown		4,380,000	4,380,000	4,378,631	4,376,376	3,624				0	309,666	
00922K-AB-6	AIR 2 US 144A SERIES B 8.627% 10/01/20 ENHANCED EQUIP	10/01/2002	Redemption 100.0000		329,204	329,204	331,173	330,848	(82)			(1,563)	(1,563)	28,400	
00936E-AC-2	AIRGAS INC 7.140% 03/08/04 ALGONQUIN GAS 9.130% 07/02/03	02/22/2002	BA Securities		3,990,000	4,000,000	3,893,360	3,950,091	3,373			36,536	36,536	176,120	
01583*-AE-3	TRANSMISSION CO ALLIANCE PIPELINE LP 7.770% 06/30/15 144A	07/02/2002	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667					0	152,167	
01877K-AA-1	SENIOR NOTES	12/31/2002	Redemption 100.0000		247,498	247,498	247,498	247,498					0	10,807	
023586-AF-7	AMERCO SENIOR NOTES 8.800% 02/04/05	12/17/2002	First Albany		2,850,000	5,000,000	4,884,000	4,902,898	27,417			(2,080,316)	(2,080,316)	605,611	
02359C-AP-1	AMERCO INC SENIOR 8.040% 10/02/06 NOTES AMERICAN AIRLINES INC 10.220% 11/07/05	06/05/2002	Lazard Freres & Co		4,800,800	5,000,000	5,011,650	5,008,419	(583)			(207,036)	(207,036)	362,917	
023771-P6-9	1990 EQUIP TRUST LEGG MASON CAPITAL 8.510% 04/01/13 CORP	05/07/2002	Redemption 100.0000		135,158	135,158	135,158	135,158					0	6,907	
02401#-AA-5	AM ASSOC OF HOMES AND SERVICE AMERICAN HEALTH 7.500% 01/15/07	12/01/2002	Redemption 100.0000		283,872	283,872	283,805	283,819	2			52	52	13,255	
026494-AB-0	PROPERTIES	03/12/2002	Legg Mason Wood Walker Inc		2,034,400	2,000,000	1,986,940	1,992,243	259			41,898	41,898	100,000	
029103-AC-2	AMERICAN PRESIDENT CO 7.125% 11/15/03	09/19/2002	First Albany		1,810,000	2,000,000	1,985,440	1,996,454	1,330			(187,784)	(187,784)	122,510	
030096-AD-3	AMERICAN STORES CO 9.125% 04/01/02	04/01/2002	Maturity		2,000,000	2,000,000	1,989,680	1,999,622	378				0	91,250	
03009M-AT-3	AMERICAN STORES CO 7.200% 06/09/03	03/04/2002	Salomon Smith Barney		2,040,820	2,000,000	2,000,000	2,000,000				40,820	40,820	62,800	
03215P-AE-9	AMRESKO RESIDENTIAL 8.050% 02/25/27 SEC CORP 1996-1 A5	07/01/2002	Paydown		4,718,435	4,718,435	4,715,486	4,706,175	12,260				0	197,253	
03215P-AQ-2	AMRESKO RESIDENTIAL 8.075% 04/25/26 SEC CORP 1996-3 A7	09/01/2002	Paydown		3,000,000	3,000,000	3,001,875	2,994,014	5,986				0	181,688	
03215P-ET-2	AMRESKO RESIDENTIAL 7.040% 06/25/28 SEC CORP 1998-2 M2F	12/01/2002	Paydown		1,837,094	1,837,094	1,692,422	1,754,259	82,835				0	66,548	
03235M-AA-0	AMTRAK / PENN STATION 9.250% 06/15/17 144A LEASE FINANCE TRUST 2001	12/15/2002	Redemption 100.0000		269,667	269,667	269,667	269,667					0	18,855	
03523*-AA-0	ANHEUSER BUSCH CO INC 8.250% 03/31/04 ESOP	03/31/2002	Redemption 100.0000		419,000	419,000	419,000	419,000					0	17,284	
035287-AA-9	ANIXTER INC 8.000% 09/15/03	03/13/2002	BA Securities		6,343,620	6,000,000	6,011,620	6,003,489	(408)			340,538	340,538	244,000	
049164-AU-0	ATLAS AIR INC 1999 7.200% 07/02/20 1A-1 BEAR STEARNS MTGE SEC 7.400% 07/25/10 INC	07/02/2002	Redemption 100.0000		244,617	244,617	228,436	229,592	190			14,835	14,835	14,074	
073914-NA-7	1995-1 BELO CORPORATION 7.250% 09/15/27	12/01/2002	Paydown		1,887,540	1,887,540	1,796,112	1,836,778	50,761				0	88,170	
080555-AF-2	DEBENTURES BOSCOVS DEPARTMENT 7.870% 07/02/09 STORE	03/28/2002	Merrill Lynch		13,183,950	15,000,000	13,128,680	13,142,059	4,763			37,128	37,128	571,944	
08456#-AA-6	INC SENIOR SECURED NOTES	07/02/2002	Redemption 100.0000		79,522	79,522	79,522	79,522					0	4,724	
091797-AF-7	BLACK & DECKER 7.000% 02/01/06	11/15/2002	Lehman		7,565,950	7,000,000	6,178,760	6,616,366	72,459			877,125	877,125	638,361	
097383-AQ-6	BOISE CASCADE CORP 9.850% 06/15/02	03/14/2002	Fidelity Capital Markets		5,039,000	5,000,000	5,000,000	5,000,000				39,000	39,000	128,597	
097383-AT-0	BOISE CASCADE CORP 7.350% 02/01/16	03/19/2002	UBS Warburg		4,662,500	5,000,000	4,995,700	4,996,518	33			(334,051)	(334,051)	239,896	
102183-AE-0	BOWATER INC DEBENTURES 9.375% 12/15/21 BUCKEYE PIPELINE L P 11.180% 12/15/06 1ST	12/11/2002	Various		5,104,870	5,000,000	5,331,200	5,327,849	(6,188)			(216,790)	(216,790)	466,927	
11825*-AD-2	MTG	12/15/2002	Redemption 100.0000		497,000	497,000	497,000	497,000					0	55,563	
121693-AA-3	BURLINGTON INDUSTRIES 7.250% 09/15/05 C-BASS LLC 144A 6.877% 01/01/29 1999-3	08/23/2002	Seaport Group		1,103,875	4,900,000	4,900,000	392,000	98,000			613,875	613,875		
124860-CB-1	CLASS A CIT GRP SECURITIZATION 8.400% 08/15/20	12/01/2002	Paydown		650,509	650,509	637,092	637,863	12,645				0	26,637	
125585-AD-1	CORP 1995-1 A3 CMC SECURITIES CORP 7.000% 09/25/08 1994-	12/15/2002	Paydown		638,980	638,980	638,381	638,706	274				0	29,036	
125925-BH-9	H2 15A4 CS FIRST BOSTON MTG 8.380% 04/25/25 SEC	02/01/2002	Paydown		187,271	187,271	169,481	183,899	3,373				0	2,022	
126342-BL-7	CORP 1995-M1 A	12/01/2002	Paydown		103,317	103,317	104,366	103,566	(249)				0	4,728	
126604-AA-5	CVM FINANCE CORP 7.190% 04/01/04 COUNTRYWIDE FUNDING 8.250% 05/25/10 CORP	04/01/2002	Redemption 100.0000		4,517,410	4,517,410	4,508,234	4,514,753	274			2,384	2,384	108,020	
126691-ED-2	1995-F	12/01/2002	Paydown		1,795,443	1,795,443	1,799,230	1,785,940	9,503				0	74,166	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
126691-LD-4	COUNTRYWIDE FUNDING 7.250% 09/25/10 CORP 1995-R A2	12/01/2002	Paydown		2,756,742	2,756,742	2,765,357	2,748,571	8,171				.0	140,199	
126691-LE-2	COUNTRYWIDE FUNDING 7.250% 11/25/10 CORP 1995-R A3	12/01/2002	Paydown		2,928,000	2,928,000	2,933,490	2,935,992	(7,992)				.0	212,280	
126691-LV-4	COUNTRYWIDE FUNDING 7.500% 09/25/25 CORP 1995-4 CL A8	12/01/2002	Paydown		1,161,807	1,161,807	1,158,721	1,157,699	4,108				.0	52,385	
126691-RJ-5	COUNTRYWIDE FUNDING 6.625% 03/25/11 CORP 1996-B A2	12/01/2002	Paydown		3,489,349	3,489,349	3,346,504	3,431,593	57,757				.0	165,925	
14072#-AA-8	CAPTEC FINANCIAL GRP 7.699% 10/16/12 1996-A	12/16/2002	Redemption 100.0000		721,609	721,609	721,609	721,609					.0	37,952	
140909-AA-0	CARAUSTER INDUSTRIES 7.375% 06/01/09 INC. CARPENTER TECHNOLOGY 7.625% 08/15/11	03/13/2002	Credit Suisse First Boston		6,842,500	7,000,000	6,952,260	6,961,474	848			(119,822)	(119,822)	156,309	
144285-AD-5	144A CHASE MTG FINANCE CORP 6.250% 11/25/09	01/22/2002	Tax Free Exchange		3,977,560	4,000,000	3,976,840	3,977,466	95				.0		
161626-XL-5	1993-M CHASE MTG FINANCE CORP 6.600% 02/25/09	12/01/2002	Paydown		2,012,791	2,012,791	1,785,094	1,889,473	123,318				.0	64,671	
161626-YJ-9	1993 A-5 CHICAGO & N WESTERN 7.520% 10/30/14 TRANS CO.	12/01/2002	Paydown		967,293	967,293	887,189	924,382	42,911				.0	28,150	
167166-FD-4	CITIZENS 9.000% 08/15/31 COMMUNICATIONS 144A	10/30/2002	Redemption 100.0000		97,524	97,524	97,524	97,524					.0	7,093	
17453B-AF-8	CITY CAPITAL HOME LOAN 7.040% 05/25/29 TRUST 1998-4	03/15/2002	Tax Free Exchange		10,566,402	10,000,000	10,566,700	10,566,700	(298)				.0	447,500	
177766-AK-8	CITY PLACE HOLDING 7.040% 10/31/08 CORPORATION LESSEE AETNA SERVICES INC	12/01/2002	Paydown		2,159,625	2,159,625	2,159,288	2,153,984	5,641				.0	73,926	
178777-A*-9	CITYSCAPE HOME EQUITY 8.100% 09/25/26 LOAN TR 1995-2 A5	11/01/2002	Redemption 100.0000		352,278	352,278	352,278	352,278					.0	18,708	
178779-AE-4	CITYSCAPE HOME EQUITY 7.420% 02/25/28 LOAN TR 1996-4	12/25/2002	Redemption 100.0000		2,058,985	2,058,985	2,058,048	2,058,105	5			874	874	82,171	
178779-BJ-2	CITYSCAPE HOME EQUITY 7.910% 05/25/28 LOAN TR 1997-B A6	12/01/2002	Paydown		3,086,077	3,086,077	3,080,161	3,077,240	8,837				.0	131,608	
178779-BV-5	CITYSCAPE HOME EQUITY 7.230% 03/25/18	12/01/2002	Paydown		1,692,488	1,692,488	1,691,959	1,689,378	3,110				.0	60,563	
178780-AD-4	CITYSCAPE HOME EQUITY 7.890% 07/25/18 1997-3 A5	12/01/2002	Paydown		1,509,453	1,509,453	1,513,227	1,509,627	(174)				.0	54,076	
178780-AM-4	COLONIAL REALTY LP 8.050% 07/15/06	12/01/2002	Paydown		3,424,241	3,424,241	3,437,082	3,426,035	(1,794)				.0	132,823	
195891-AB-2	COLOWYO COAL FUNDING 9.560% 11/15/11 CORP	03/27/2002	Legg Mason Wood Walker Inc.		4,202,213	4,100,000	4,081,017	4,089,437	498			112,278	112,278	236,536	
196816-AB-8	COLUMBIA GAS SYS INC 6.610% 11/28/02 SERIES B	11/15/2002	Redemption 100.0000		346,850	346,850	346,850	346,850					.0	25,317	
197648-BZ-0	COMCAST CABLE 8.375% 05/01/07 COMMUNICATIONS	11/28/2002	Maturity		349,000	349,000	349,000	349,000					.0	23,069	
20029P-AF-6	COMDISCO INC SENIOR 9.500% 08/15/03 NOTES	11/22/2002	UBS Warburg		5,356,350	5,000,000	4,971,427	4,980,076	2,785			373,488	373,488	448,993	
200336-AW-5	CONNECTICUT BK & TR CO 11.000% 09/30/07 LESSEE-WHEELABRATOR MILLBURY	01/15/2002	Credit Suisse First Boston		4,106,250	5,000,000	4,500,000	4,000,000	500,000			(393,750)	(393,750)		
207543-E@-4	CONNECTICUT NATL BANK 9.430% 03/26/14 LESSEE-SOUTHWEST AIRLINES	09/30/2002	Redemption 100.0000		201,320	201,320	201,320	201,320					.0	22,145	
20763#-DU-2	CONNECTICUT NATL BANK 9.480% 02/14/09 TRAILER TRAIN	03/26/2002	Redemption 100.0000		87,648	87,648	87,648	87,648					.0	4,133	
207633-@Q-2	CONNECTICUT NATL BANK 9.480% 12/15/09 TRAILER TRAIN	02/14/2002	Redemption 100.0000		140,170	140,170	140,170	140,170					.0	6,644	
207633-@R-0	CONTI MTGE HOME EQUITY 9.070% 03/15/25	12/15/2002	Redemption 100.0000		149,827	149,827	149,827	149,827					.0	7,209	
21075W-AS-4	1994-5 A4 CONTI MTGE HOME EQUITY 9.070% 03/15/25	04/15/2002	Call 100.2280		2,098,593	2,093,819	2,087,276	2,087,172	10			11,412	11,412	86,852	
21075W-AS-4	1994-5 A4 CONTI MTGE HOME EQUITY 8.700% 06/15/25	04/01/2002	Paydown		244,505	244,505	243,741	243,729	776				.0	4,464	
21075W-BA-2	1995-1 A5 CONTI MTGE HOME EQUITY 7.900% 07/15/27	12/01/2002	Paydown		817,073	817,073	813,754	814,188	2,886				.0	38,096	
21075W-CV-5	1996-2 A8	12/16/2002	Call 100.7360		5,036,800	5,000,000	4,981,110	4,982,583	359			53,859	53,859	412,158	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
21075W-ER-2	CONTI MTGE HOME EQUITY 7.620% 04/15/28 1997-2 A8	12/01/2002	Paydown		1,035,361	1,035,361	1,035,202	1,034,228	1,134				.0	65,521	
210805-AM-9	CONTINENTAL AIRLINES 6.940% 04/15/15 SERIES 96-A	10/15/2002	Redemption	100.0000	133,457	133,457	133,457	133,457					.0	4,153	
210805-AN-7	CONTINENTAL AIRLINES 7.820% 04/15/15 SERIES 96-B	10/15/2002	Redemption	100.0000	200,192	200,192	200,192	200,192					.0	7,019	
219023-AA-6	CORN PRODUCTS 8.450% 08/15/09 INTERNATIONAL CORPORATE PROPERTY 9.000% 03/15/02 INVESTORS	09/06/2002	Various		14,822,500	15,000,000	14,813,860	14,829,051	9,584			(16,136)	(16,136)	1,109,532	
220027-AC-0	CROWN PACIFIC LP 10.780% 12/01/09	03/15/2002	Maturity		3,000,000	3,000,000	3,000,000	3,000,000					.0	135,000	
22844#-AB-6	CROWN PACIFIC LP 10.780% 12/01/09	10/29/2002	Redemption	100.0000	1,756,003	1,756,003	1,756,003	1,756,003					.0	119,991	
22844#-AB-6	CROWN PACIFIC LP 10.780% 12/01/09	12/23/2002	Security Withdraw		8,243,997	8,243,997	8,243,997	8,243,997					.0	901,793	
231021-AH-9	CUMMINS ENGINE INC 6.450% 03/01/05	06/24/2002	Various		4,482,500	4,500,000	4,140,450	4,210,110	39,229			233,161	233,161	238,023	
23281P-AB-2	CYPRUS MINERALS 10.125% 04/01/02 DANBURY BLDG. 8.373% 06/01/06 ACCEPTANCE CORP LESSEE-UNION CARBIDE	04/01/2002	Maturity		2,000,000	2,000,000	2,000,000	2,000,000					.0	101,250	
235863-AB-3	DARR EQUIPMENT CO 7.220% 03/31/09 SERIES B SENIOR NOTES	12/01/2002	Paydown		85,092	85,092	85,092	85,092					.0	7,010	
23739*-AF-7	DELAWARE TR CAP MGMT 8.490% 05/01/13 (GATX) LESSEE-WISCONSIN CENTRAL LTD.	06/25/2002	Redemption	100.0000	7,000,000	7,000,000	7,000,000	7,000,000					.0	372,031	
24648*-AA-6	DELAWARE TR CAP MGMT 8.490% 05/01/08 (GATX) LESSEE-WISCONSIN CENTRAL LTD.	05/01/2002	Redemption	100.0000	137,954	137,954	137,954	137,953	1				.0	5,856	
24648*-AB-4	DELTA AIRLINES INC 9.500% 04/01/05	05/01/2002	Redemption	100.0000	150,741	150,741	150,741	150,741					.0	6,399	
247361-A#-5	DEVON ENERGY FINANCING 7.875% 09/30/31 CORP 144A DEBENTURES	04/01/2002	Redemption	100.0000	859,365	859,365	859,365	859,365					.0	40,820	
25179S-AB-6	DOLE FOODS CO 7.000% 05/15/03	03/20/2002	Tax Free Exchange		14,895,268	15,000,000	14,894,950	14,895,120	149				.0		
256605-AB-2	DOLLAR GENERAL CORP 8.625% 06/15/10	03/14/2002	Credit Suisse First Boston		12,030,000	12,000,000	11,520,480	11,900,325	15,169			114,506	114,506	294,000	
256669-AC-6	EQQC HOME EQUITY LOAN 8.150% 08/15/25 TRUST 1995-2 A5	05/31/2002	Credit Suisse First Boston		2,940,000	3,000,000	2,993,582	2,994,702	186			(54,888)	(54,888)	122,188	
268917-BF-7	EASTMAN KODAK CO 7.250% 06/15/05 SERIES A MTN	09/15/2002	Paydown		2,500,000	2,500,000	2,499,609	2,499,781	219				.0	147,559	
277460-AB-0	EASTMAN KODAK CO 6.375% 06/15/06 SERIES A MTN	06/13/2002	Lehman		3,090,630	3,000,000	3,023,280	3,022,646	(2,721)			70,705	70,705	110,563	
277460-AC-8	EDISON CHQUEST 6.980% 05/27/08 OFFSHORE LLC SENIOR SECURED NOTES SERIES A	05/07/2002	Lehman		1,995,000	2,000,000	1,936,060	1,938,090	4,253			52,657	52,657	51,354	
28088@-AA-2	EMERSON CAPITAL CORP 9.800% 07/01/08 GUARANTOR-MAZDA/SUMITOMO CORP	05/27/2002	Redemption	100.0000	1,285,714	1,285,714	1,285,714	1,285,714					.0	44,871	
29102*-AA-4	EMPIRE FDG HOME LN 7.180% 06/25/24 OWNER TRUST 1998-1 A5	08/01/2002	Redemption	100.0000	260,505	260,505	260,505	260,505					.0	25,530	
291701-CD-0	ENRON GAS PROCESSING 9.820% 05/25/06 CO SERIES A BUSHTON TR 1991 A	12/01/2002	Paydown		29,860	29,860	29,850	29,804	56				.0	2,144	
293561-D#-0	ENRON GAS PROCESSING 9.820% 05/25/06 CO SERIES A BUSHTON TR 1991 A	11/25/2002	Redemption	100.0000	155,167	155,167	155,167	155,167					.0	12,626	
293561-D#-0	ENRON GAS PROCESSING 10.030% 05/25/11 CO SERIES C BUSHTON TR 1991 A	12/01/2002	Tax Free Exchange		797,195	797,195	797,195	797,195					.0	80,729	
293561-H@-8	ENSERCH EXPLORATION 7.540% 01/02/09 INC 144A	12/01/2002	Tax Free Exchange		2,217,602	2,217,602	2,217,602	2,217,602					.0	222,426	
29356V-AA-8	EQUICON MTG LN TRUST 7.400% 12/18/25	12/13/2002	First Albany		4,433,621	4,741,840	4,710,070	4,721,812	1,839			(290,030)	(290,030)	523,391	
29356V-AA-8	EQUITABLE COS INC 7.300% 12/01/03	01/02/2002	Redemption	100.0000	638,997	638,997	634,716	636,298	4			2,695	2,695	24,090	
294419-AY-2	EQUISTAR CHEMICALS LP 8.500% 02/15/04	07/02/2002	Paydown		5,287,000	5,287,000	5,277,087	5,274,475	12,525				.0	228,222	
29444G-AD-9	EQUISTAR CHEMICALS LP 8.750% 02/15/09	12/01/2002	Redemption	100.0000	3,611,000	3,611,000	3,423,767	3,567,785	26,219			16,996	16,996	263,603	
29444N-AC-6	EQUIVANTAGE HOME EQ 7.700% 09/25/27 1996-3 A3	03/19/2002	Credit Suisse First Boston		1,990,000	2,000,000	1,999,849	2,000,125	(12)			(10,113)	(10,113)	102,472	
29444N-AD-4	EXPRESS JET 1999-ERJ1 7.370% 03/16/15	11/07/2002	First Albany		4,262,500	5,000,000	5,059,674	5,050,155	(4,663)			(782,993)	(782,993)	544,444	
29476Y-AN-9	FDI POSTAL PROPERTIES 7.875% 07/05/09 I INC	12/01/2002	Paydown		1,500,682	1,500,682	1,504,434	1,500,108	574				.0	56,552	
30218P-AA-7	PASS THROUGH CERTIFICATES	03/16/2002	Redemption	100.0000	150,676	150,676	150,676	150,676					.0	2,776	
30244@-AA-9		12/05/2002	Redemption	100.0000	311,595	311,595	311,601	311,598	1			(4)	(4)	13,451	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
302568-AA-8	FPL ENERGY CATHNESS 7.645% 12/31/18 FDG SENIOR SECURED 144A	12/31/2002	Redemption	100.0000	132,067	132,067	132,067	132,067					.0	10,097	
31331F-BB-6	FED EXPRESS CORP 7.900% 01/15/20 SERIES 1999-1 CLASS B	01/15/2002	Redemption	100.0000	64,464	64,464	64,464	64,464					.0	2,546	
323585-#D-1	FIRST NATL BANK OF 8.420% 01/02/05 BOSTON LESSEE-AMERICAN AIRLINES	01/02/2002	Redemption	100.0000	11,969	11,969	11,969	11,969					.0	504	
33632*-KD-8	AMERADA HESS CORP. 10.150% 02/01/11 LESSEE-ALASKA AIRLINES	02/01/2002	Redemption	100.0000	142,880	142,880	142,880	142,880					.0	7,251	
33632*-LA-3	AMERADA HESS CORP. 9.080% 03/04/06 LESSEE-HORIZON AIR INDUSTRIES	03/04/2002	Redemption	100.0000	157,925	157,925	157,925	157,925					.0	7,170	
33632*-TH-0	AMERADA HESS CORP. 6.140% 01/01/14 LESSOR: FIRST SECURITY BANK	01/01/2002	Redemption	100.0000	251,982	251,982	251,982	251,982					.0	7,736	
33632*-TP-2	AMERADA HESS CORP. 7.330% 01/01/14 LESSOR: FIRST SECURITY BANK	01/01/2002	Redemption	100.0000	136,882	136,882	136,882	136,882					.0	5,017	
337925-AS-0	FIRSTPLUS HOME LOAN TR 7.600% 04/10/22 1996-4 CTFs	12/01/2002	Paydown		157,381	157,381	157,332	157,280	101				.0	11,961	
337928-AJ-4	FIRSTPLUS HOME LOAN TR 8.000% 11/20/19 1996-3 A8	12/01/2002	Paydown		2,358,909	2,358,909	2,355,449	2,353,547	5,362				.0	136,695	
33903*-CR-8	FLEET NATIONAL BANK 8.050% 04/30/08 LESSEE - GRUMA RANCHOUCUMONGA	04/30/2002	Redemption	100.0000	167,653	167,653	167,653	167,653					.0	6,748	
33903*-CT-4	FLEET NATIONAL BANK 8.050% 06/21/08 LESSEE - GRUMA CORP EVANSVILLE	12/21/2002	Redemption	100.0000	186,648	186,648	186,648	186,648					.0	13,373	
33903*-CZ-0	FLEET NATIONAL BANK 8.050% 08/08/06 LESSEE - GRUMA/RANCHOUCUMONGA	02/08/2002	Redemption	100.0000	161,441	161,441	161,441	161,441					.0	6,498	
345397-HD-8	FORD MOTOR CREDIT 6.500% 02/15/06 GE CAP MTG SRVS INC 6.500% 07/25/08 1993-5F G	05/07/2002	Raymond James & Associates		2,995,170	3,000,000	2,840,880	2,929,465	5,302			60,403	60,403	143,542	
36157L-MC-9	GE CAP MTG SRVS INC 7.000% 08/25/08 1993-6 J	07/01/2002	Paydown		4,812,325	4,812,325	4,498,772	4,498,772	313,553				.0	94,139	
36157L-MW-5	GE CAP MTG SRVS INC 7.540% 09/25/15 1995-HE1 A5	12/01/2002	Paydown		3,724,000	3,724,000	3,646,029	3,687,353	36,647				.0	258,288	
36157T-PE-5	GE CAP MTG SRVS INC 7.000% 10/25/10 1995-10 A3	08/01/2002	Paydown		2,363,861	2,363,861	2,305,503	2,333,855	30,006				.0	70,664	
36218#-AA-6	GPI PROPERTIES 1995 7.490% 03/01/16 LLC GENERAL AMERICAN TRANS 6.860% 07/28/13	09/01/2002	Redemption	100.0000	172,860	172,860	172,860	172,860					.0	9,770	
368774-AA-3	GENERAL AMERICAN TRANS 9.180% 03/11/11	11/01/2002	Redemption	100.0000	114,148	114,148	114,148	114,148					.0	4,135	
368841-AA-0	GENERAL AMERICAN TRANS 7.800% 02/11/13	03/11/2002	Redemption	100.0000	117,934	117,934	117,934	117,934					.0	5,414	
36884D-AA-4	GENERAL ELECTRIC 8.500% 03/15/02 CAPITAL CORP SER 1987-MH1 99BAS7100	08/11/2002	Redemption	100.0000	139,480	139,480	139,480	139,480					.0	8,842	
369622-L*-4	GENERAL ELECTRIC 10.000% 07/01/02 CAPITAL CORP SER 1987-MH2 99BAN9400	03/15/2002	Paydown		975	975	965	975					.0	14	
369622-Q*-9	GENERAL ELECTRIC 10.000% 07/01/02 CAPITAL CORP SER 1987-MH2 99BAN9400	06/15/2002	Paydown		23,594	23,594	23,594	23,594					.0	518	
369622-Q*-9	GENERAL ELECTRIC 10.000% 07/01/02 CAPITAL CORP SER 1987-MH2 99BAN9400	07/01/2002	Redemption	100.0000	2	2	2	2					.0		
370334-B#-0	GENERAL MILLS INC ESOP 8.240% 06/30/07	12/30/2002	Redemption	100.0000	423,588	423,588	423,588	423,588					.0	21,969	
37045G-AB-9	GENERAL MOTORS CORP 8.950% 07/02/09	07/02/2002	Redemption	100.0000	924,472	924,472	923,763	924,236	(3)			239	239	58,627	
373298-BE-7	GEORGIA PACIFIC 9.500% 12/01/11	06/06/2002	William Blair		5,181,250	5,000,000	5,702,750	5,506,831	(15,176)			(310,405)	(310,405)	250,694	
38080M-AB-0	GOLDEN BOOKS 10.750% 12/31/04 PUBLISHING INC SECURED NOTE	06/18/2002	Direct		628,851	1,809,162	626,782	452,291	174,492			2,069	2,069		
38080M-AB-0	GOLDEN BOOKS 10.750% 12/31/04 PUBLISHING INC SECURED NOTE	06/30/2002	Redemption	100.0000									.0		
38162R-AB-0	GOLETA NATIONAL BK MTG 7.950% 11/25/24 LOAN 144A 1998-1 B	12/01/2002	Paydown		1,376,441	1,376,441	1,351,708	1,357,191	19,251				.0	88,395	
382550-AH-4	GOODYEAR TIRE AND 7.857% 08/15/11 RUBBER CO	06/27/2002	Bear Stearns & Co		4,550,000	5,000,000	4,791,050	4,794,728	7,423			(252,151)	(252,151)	345,926	
38654*-AX-7	GRAND TRUNK WESTERN RR 10.250% 01/02/02	01/02/2002	Redemption	100.0000	679,974	679,974	679,973	679,972	2				.0	34,849	
393505-CV-2	GREEN TREE FINANCIAL 8.300% 07/15/19 CORP 1994-4 A5	12/15/2002	Paydown		336,141	336,141	332,883	334,125	2,016				.0	26,411	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
393505-DW-9	GREEN TREE FINANCIAL 8.600% 10/15/19 CORP 1994-6 A6	12/15/2002	Paydown		695,125	695,125	677,747	687,034	8,091				.0	30,964	
393505-FG-2	GREEN TREE FINANCIAL 8.700% 05/15/25 CORP 1995-1 A6	12/15/2002	Paydown		1,428,313	1,428,313	1,423,626	1,426,421	1,892				.0	64,571	
393505-FX-5	GREEN TREE FINANCIAL 8.300% 04/15/15 CORP 1995-2 A6	12/15/2002	Paydown		2,486,724	2,486,724	2,479,341	2,482,487	4,237				.0	101,235	
408859-A*-7	HAMPSHIRE GROUP LTD 8.000% 01/02/08 SENIOR SECURED NOTE	07/02/2002	Redemption	100.0000	625,000	625,000	625,000	625,000					.0	37,500	
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	275,000	
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	19,868	
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	74,100	
42217K-AF-3	HEALTH CARE REIT INC 7.625% 03/15/08 SR NT	06/21/2002	Legg Mason Wood Walker Inc		5,149,150	5,000,000	4,988,250	4,991,748	512			156,889	156,889	297,587	
42776*-AA-2	HERRICK MEMORIAL HOSP 9.250% 07/15/02 INSURED	07/15/2002	Redemption	100.0000	79,302	79,302	79,300	79,300	3				.0	3,696	
445533-AA-0	HUMPUSS FUNDING CORP 7.720% 12/15/09 FIRST PFD SHIP MTG NOTE	12/15/2002	Redemption	100.0000	341,297	341,297	344,198	343,307	(217)			(1,793)	(1,793)	19,885	
445658-AA-5	JB HUNT TRANSPORT 6.250% 09/01/03 SERVICES INC	03/04/2002	Salomon Smith Barney		2,000,000	2,000,000	1,955,000	1,960,504	4,065			35,431	35,431	64,583	
449670-BK-3	IMC HOME EQUITY LN TR 8.050% 08/25/26 1996-3 A7	12/01/2002	Paydown		15,026	15,026	15,019	15,011	15				.0	1,210	
449670-CP-1	IMC HOME EQUITY LN TR 7.520% 08/20/28 1997-3 CLASS A-6	12/01/2002	Paydown		1,170,024	1,170,024	1,169,689	1,168,328	1,695				.0	75,893	
45254S-AE-6	IMPAC SECURED ASSETS 7.400% 05/25/25 OWNER TR 1998-1	12/01/2002	Paydown		3,271,330	3,271,330	3,269,271	3,262,013	9,317				.0	151,208	
45254S-AF-3	IMPAC SECURED ASSETS 7.580% 07/25/25 1998-1 M1	12/01/2002	Paydown		1,658,857	1,658,857	1,616,349	1,627,498	31,359				.0	67,260	
46062R-AH-1	INTERPOOL INC 7.350% 08/01/07	03/19/2002	Seaport Group		9,287,500	10,000,000	10,120,515	10,081,134	(2,611)			(791,023)	(791,023)	470,604	
460690-AM-2	INTERPUBLIC GRP OF 7.250% 08/15/11 COMPANIES 144A	03/01/2002	Tax Free Exchange		14,903,088	15,000,000	14,899,800	14,902,043	1,045				.0	522,604	
46626A-AA-2	JP MORGAN H&Q BUILDING 7.100% 09/15/17 SF CA 144A PASS THRU CERTS	12/15/2002	Redemption	100.0000	121,406	121,406	121,406	121,406					.0	7,869	
482439-AA-4	KCT INTERMODAL 6.884% 08/01/18 TRANSPORTATION GUAR: BURLINGTON NT/UNION PAC	08/01/2002	Redemption	100.0000	84,600	84,600	84,600	84,600					.0	9,638	
493553-AD-3	KEYSTONE HOME OWNER 7.610% 07/25/17 TRUST 144A 1997-P3 CLASS M1	10/01/2002	Paydown		3,375,387	3,375,387	3,283,223	3,315,483	59,904				.0	104,571	
493553-AE-1	KEYSTONE HOME OWNER 7.980% 12/25/24 TRUST 144A 1997-P3 CLASS M2	12/01/2002	Paydown		629,342	629,342	568,694	580,544	48,798				.0	47,207	
499040-AH-6	KNIGHT-RIDDER INC 7.150% 11/01/27 DEBENTURES	11/18/2002	Goldman Sachs & Co		10,898,800	10,000,000	9,634,600	9,635,010	5,338			1,258,453	1,258,453	754,722	
50760#-AA-9	LAKE BLUFF ASSOCS 8.020% 01/01/13 PARTNERS 1 SECD NT - PARAGON ELEC CO INC	10/01/2002	Redemption	100.0000	202,344	202,344	202,344	202,344					.0	10,243	
52465#-AF-2	LEGG MASON CAPITAL 7.130% 01/10/21 CORP LESSEE RITE AID	12/10/2002	Redemption	100.0000	78,513	78,513	77,263	77,361	18			1,134	1,134	3,065	
52465#-AF-2	LEGG MASON CAPITAL 7.130% 01/10/21 CORP LESSEE RITE AID	12/23/2002	Security Withdraw		4,723,364	4,791,578	4,715,314	4,721,289	2,075				.0	353,977	
52465#-AH-8	LEGG MASON CAPITAL 7.110% 03/10/21 CORP RITE AID	12/10/2002	Redemption	100.0000	76,691	76,691	76,509	76,522	3			165	165	2,980	
52465#-AH-8	LEGG MASON CAPITAL 7.110% 03/10/21 CORP RITE AID	12/23/2002	Security Withdraw		4,487,172	4,496,749	4,486,091	4,486,878	294				.0	331,626	
52465#-AZ-8	LEGG MASON MTG CERT 7.560% 06/08/21 2001 CTL3 LESSEE FLUOR CORPORATION	12/08/2002	Redemption	100.0000	50,276	50,276	50,276	50,276					.0	2,083	
52518E-AD-7	LEHMAN FHA TITLE I LN 9.100% 12/25/14 TR 1995-2 A4	05/01/2002	Paydown		256,888	256,888	256,286	255,495	1,393				.0	5,562	
52736R-AF-9	LEVI STRAUSS & CO 7.000% 11/01/06 LIFE FINANCIAL HOME 7.960% 04/25/24 LOAN OWNER 1997-3 M2	10/31/2002	BA Securities		4,237,500	5,000,000	4,832,218	4,865,561	20,030			(648,090)	(648,090)	353,889	
53184N-AN-6	LEHMAN FHA TITLE I LN 9.100% 12/25/14 TR 1995-2 A4	12/01/2002	Paydown		1,756,371	1,756,371	1,693,526	1,718,308	38,063				.0	65,819	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
536885-AA-4	LITIGATION SETTLEMENT 6.950% 01/26/32 MONETIZE FEE TRUST PASS THRU CERT 144A	10/25/2002	Paydown		294,126	294,126	277,669	277,740	16,386				.0	9,679	
54600@-AC-3	LOUISIANA NATL BANK 9.000% 05/20/04 LESSEE-CSX OIL & GAS CORP	04/28/2002	Maturity		5,000,000	5,000,000	5,000,000	5,000,000					.0	205,936	
546345-A#-6	LOUISIANA PACIFIC CORP 8.875% 08/15/10	05/20/2002	Redemption	100.0000	442,387	442,387	437,545	441,200	174			1,013	1,013	19,907	
546347-AB-1	SENIOR NOTES	03/26/2002	Goldman Sachs & Co		7,250,000	7,000,000	6,917,660	6,924,152	1,455			324,393	324,393	387,295	
55262C-AC-4	MBIA INC 8.200% 10/01/22	10/01/2002	Call	103.9880	5,199,400	5,000,000	4,988,750	4,989,836	146			209,419	209,419	410,000	
552673-AQ-8	MCI WORLDCOM 7.750% 03/15/24 DEBENTURES	06/27/2002	Various		1,720,000	8,000,000	7,458,985	7,465,643	4,258			(5,749,901)	(5,749,901)	310,000	
552673-AS-4	MCI WORLDCOM 7.750% 03/23/25 DEBENTURES	09/05/2002	Various		2,047,500	7,000,000	2,170,000	6,465,677	(4,295,677)			(122,500)	(122,500)	271,250	
56481*-AK-6	MANUFACTURERS HANOVER 9.660% 06/28/05 CORP LESSEE-TEXACO INC	12/28/2002	Redemption	100.0000	215,503	215,503	215,503	215,503					.0	20,818	
56509T-BL-7	MAPCO INC SER MTN 8.870% 03/19/04	11/21/2002	First Albany		3,900,000	5,000,000	4,994,300	4,999,618	591			(1,100,209)	(1,100,209)	437,340	
56615*-AK-5	MARCAP CORP 7.650% 06/30/02	06/30/2002	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000					.0	38,250	
56615*-AW-9	MARCAP CORP 7.810% 06/15/06	06/15/2002	Redemption	100.0000	800,000	800,000	800,000	800,000					.0	31,240	
569794-AA-8	MARION MERREL DOW 9.110% 08/01/05	08/01/2002	Redemption	100.0000	415,762	415,762	415,762	415,762					.0	37,876	
57130*-AB-9	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	6,857	
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	6,857	
577778-AQ-6	MAY DEPT STORES 9.875% 12/01/02	12/01/2002	Maturity		2,000,000	2,000,000	1,990,000	1,998,784	1,216				.0	197,500	
577778-AV-5	MAY DEPT STORES 8.375% 10/01/22	10/01/2002	Call	104.0440	5,202,200	5,000,000	4,834,560	4,881,957	6,968			313,275	313,275	418,750	
57778*-AB-6	MAY DEPT STORES CO 8.490% 04/30/04 ESOP	04/30/2002	Redemption	100.0000	1,026,005	1,026,005	1,026,005	1,026,005					.0	43,554	
57878*-AA-7	MAZDA MTR CORP 8.000% 11/01/05 GUARANTOR- SUMITOMA	11/01/2002	Redemption	100.0000	374,319	374,319	310,035	351,229	4,297			18,793	18,793	29,946	
580033-AL-2	MCDERMOTT INC 9.375% 03/15/02	03/15/2002	Maturity		8,000,000	8,000,000	8,667,320	8,020,615	(20,615)				.0	375,000	
58574*-AA-2	MELVILLE CORP ESOP 8.520% 12/31/08	12/31/2002	Redemption	100.0000	392,308	392,308	390,272	391,495	243			570	570	33,425	
58983*-BR-9	ENTERPRISE PRODUCTS 10.150% 01/10/02 CORP MERIDIAN TR - LESSOR	01/10/2002	Redemption	100.0000	555,767	555,767	555,767	555,767					.0	14,103	
58983*-CF-4	MERIDIAN TRUST CO 9.850% 01/29/10 TRAILER TRAIN 32 A	07/29/2002	Redemption	100.0000	65,292	65,292	65,292	65,292					.0	3,329	
58983*-CG-2	MERIDIAN TRUST CO 9.850% 01/29/08 TRAILER TRAIN 32 B	01/29/2002	Redemption	100.0000	99,430	99,430	99,430	99,430					.0	4,897	
589929-PU-6	MERRILL LYNCH MTG INV 6.720% 11/15/26 INC 1998-C1 A3	11/19/2002	Merrill Lynch		10,475,000	10,000,000	8,709,844	8,765,617	26,815			1,682,568	1,682,568	655,200	
59071@-AA-6	MESIROW ROCKFORD L.P. 9.370% 01/01/12 LESSEE BARBER COLEMAN/SIEBE	10/01/2002	Redemption	100.0000	226,300	226,300	226,300	226,300					.0	13,543	
59549P-AA-6	MID-STATE TRUST IV A 8.330% 10/01/15	07/01/2002	Paydown		109,604	109,604	109,587	109,592	12				.0	4,659	
59751E-AH-9	MIDLAND ENTERPRISES 8.700% 04/09/12	08/15/2002	Call	125.8910	5,035,640	4,000,000	4,436,800	4,315,750	(12,958)			732,848	732,848	353,967	
59751E-AK-2	MIDLAND ENTERPRISES 8.200% 04/10/07	08/15/2002	Call	116.8510	4,674,040	4,000,000	4,050,000	4,025,454	(2,453)			651,039	651,039	292,338	
59753#-AB-7	MIDLAND FUNDING 11.000% 07/23/02 CORPORATION	07/23/2002	Redemption	100.0000	776,478	776,478	776,478	776,366	112				.0	65,593	
60007#-AA-1	MILLARD FINANCIAL 7.920% 01/30/07 SERVICES MILLARD REFRIGERATED SERVICES	12/12/2002	Bank of America		5,949,745	5,833,083	5,833,083	5,833,083				116,662	116,662	640,356	
60007#-AA-1	MILLARD FINANCIAL 7.920% 01/30/07 SERVICES MILLARD REFRIGERATED SERVICES	01/30/2002	Redemption	100.0000	1,166,917	1,166,917	1,166,917	1,166,917					.0	46,210	
60036N-AD-3	MILLENIUM AMERICA INC 9.250% 06/15/08 SENIOR NOTES	12/11/2002	Various		5,175,000	5,000,000	5,024,202	5,024,053	(2,759)			153,706	153,706	389,014	
63623@-AA-1	NATIONAL GOLF 8.680% 12/15/04 OPERATING	12/03/2002	Redemption	100.0000	657,449	657,449	657,449	657,449					.0	42,683	
63623@-AB-9	NATIONAL GOLF 8.730% 06/15/05 OPERATING SERIES B	12/03/2002	Redemption	100.0000	650,433	650,433	650,433	650,433					.0	42,870	
63934E-AE-8	NAVISTAR INTERNATIONAL 9.375% 06/01/06 CORP SENIOR NOTES	06/26/2002	Various		10,317,500	10,000,000	10,206,159	10,199,147	(12,876)			131,229	131,229	430,729	
644239-AK-1	NEW ENGLAND TEL & TEL 6.125% 10/01/06	03/04/2002	Call	100.0000	100,000	100,000	100,968	100,000					.0	2,603	
65163Q-AA-6	NEWMONT GOLD CO 8.910% 01/05/09	07/05/2002	Redemption	100.0000	238,750	238,750	236,267	237,370	8			1,372	1,372	10,640	
65488B-AA-7	NOARK PIPELINE FINANCE 7.150% 06/01/18 144A	12/01/2002	Redemption	100.0000	250,000	250,000	242,376	242,483	231			7,286	7,286	13,406	
667294-AB-8	NORTHWEST AIRLINES 8.070% 01/02/15 CORP 96-1	07/02/2002	Redemption	100.0000	48,028	48,028	48,028	48,028					.0	2,410	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
66846@-AA-5	NORTHWIND MIDWAY LLC 7.680% 06/30/23 SENIOR NOTES	12/31/2002	Redemption	100.0000	108,282	108,282	108,282	108,282					.0	5,247	
675748-CE-5	OCWEN RESIDENTIAL MBS 6.853% 06/30/39 CO. 144A 1999-R2 CLASS B1	12/01/2002	Paydown		203,409	203,409	185,569	185,944	17,465				.0	8,590	
68210*-AA-1	OMEGA LEASING LLC 8.800% 05/12/10 GUARANTOR ROLLS ROYCE	12/12/2002	Redemption	100.0000	178,583	178,583	178,583	178,583					.0	8,623	
68240M-AF-5	SECURED LIEN HOME 7.460% 02/15/29 OWNER TRUST 144A 1998-1A M1	12/01/2002	Paydown		3,074,775	3,074,775	2,973,884	3,017,983	56,793				.0	114,439	
684181-AA-8	ORANGE COGEN FUNDING 8.175% 03/15/22 CORP 144A	12/15/2002	Redemption	100.0000	52,500	52,500	52,500	52,500					.0	2,682	
688343-AB-8	OSLO SEISMIC SERVICES 8.280% 06/01/11 INC 1ST MTG	12/01/2002	Redemption	100.0000	260,712	260,712	260,712	260,712					.0	16,390	
690734-AM-0	OWENS-CORNING 9.900% 05/15/15 FIBERGLAS CORP 144A	11/15/2002	Redemption	100.0000	401,627	401,627	401,627	401,627					.0	30,060	
69329R-AC-3	PDV AMERICA INC 7.875% 08/01/03	11/12/2002	Salomon Smith Barney		5,012,500	5,000,000	5,030,000	5,022,257	(11,954)			2,197	2,197	507,500	
69332H-GX-8	PHH CORP MEDIUM TERM 8.125% 02/03/03 NOTE	06/18/2002	Ferris Baker Watts		7,137,200	7,000,000	7,043,750	7,028,674	(12,412)			120,938	120,938	508,715	
693600-AE-1	PSB LENDING HO TRUST 7.780% 08/20/22 1997-1 144A	12/01/2002	Redemption	100.0000	2,517,585	2,517,585	2,516,414	2,516,414				1,171	1,171	104,691	
693600-AK-7	PSB LENDING HO TRUST 7.630% 11/23/23 1997-2 CLASS A-5 144A	12/01/2002	Redemption	100.0000	1,997,180	1,997,180	1,995,695	1,995,695				1,485	1,485	77,053	
693600-AT-8	PSB LENDING HO TRUST 7.430% 02/20/24 1997-3 M1	12/01/2002	Paydown		2,689,758	2,689,758	2,619,992	2,652,749	37,009				.0	98,235	
693600-BC-4	PSB LENDING HO TRUST 8.070% 05/20/24 144A 1997-4 M2	12/01/2002	Paydown		2,042,453	2,042,453	1,970,807	2,004,562	37,891				.0	82,328	
698465-AX-9	PANHANDLE EAST PL 7.950% 03/15/23 DEBENTURES	11/04/2002	First Albany		9,610,000	12,000,000	12,134,880	12,133,760	(5,521)			(2,518,239)	(2,518,239)	1,023,783	
70383#-AA-4	PAVESTONE COMPANY LP 8.850% 07/15/07 SENIOR SECURED NOTES	12/11/2002	Bank of America		6,180,000	6,000,000	6,000,000	6,000,000				180,000	180,000	756,675	
708160-BB-1	PENNEY JC CO 8.250% 08/15/22	09/18/2002	Credit Suisse First Boston		4,100,000	5,000,000	4,917,400	4,941,816	2,945			(844,761)	(844,761)	456,042	
709323-AC-3	PENNZOIL-QUAKER STATE 9.400% 12/01/02 COMPANY	03/27/2002	Salomon Smith Barney		7,280,000	7,000,000	6,987,610	6,993,950	1,612			284,439	284,439	221,161	
718507-AU-0	PHILLIPS PETE CO 8.860% 05/15/22 US AIR (FORMERLY 9.900% 09/30/04	05/15/2002	Call	104.4300	3,132,900	3,000,000	3,050,370	3,036,637	(824)			97,087	97,087	132,900	
720101-C*-3	PIEDMONT NBB CAROLINA LEASE COMPANY US AIR (FORMERLY 9.900% 10/30/04	03/30/2002	Redemption	100.0000	25,482	25,482	25,482	25,482					.0	1,261	
720101-J#-2	PIEDMONT	04/30/2002	Redemption	100.0000	25,482	25,482	25,482	25,482					.0	1,261	
732827-AB-6	POPE & TALBOT 8.375% 06/01/13	11/05/2002	Credit Suisse First Boston		4,250,000	5,000,000	4,964,050	4,972,856	1,261			(724,117)	(724,117)	391,997	
74042#-AA-9	PREFCO IX LESSEE-BELL 8.970% 01/01/11 ATLANTIC	01/01/2002	Paydown		171,111	171,111	178,709	175,807	(4,696)				.0	7,674	
743659-AP-9	PROTECTION ONE ALARM 7.375% 08/15/05 MONITOR GUAR: PROTECTION ONE	12/12/2002	Miller Tabak Roberts		9,120,000	12,000,000	12,042,953	12,026,489	(6,385)			(2,900,104)	(2,900,104)	1,184,917	
74434R-6E-6	PRUDENTIAL HOME MTG 7.000% 01/25/08 SEC 1993-2 A4	02/01/2002	Paydown		737,013	737,013	669,530	723,272	13,741				.0	5,811	
74434T-EY-9	PRUDENTIAL HOME MTG 7.000% 04/25/08 SEC 1993-13 A9	06/01/2002	Paydown		5,000,000	5,000,000	5,008,100	4,990,992	9,009				.0	175,000	
74434T-W5-2	PRUDENTIAL HOME MTG 7.400% 01/25/24 SEC 1993-54 A13	12/01/2002	Paydown		3,217,037	3,217,037	3,166,269	3,167,730	49,308				.0	147,914	
74434U-XX-7	PRUDENTIAL HOME MTG 6.750% 03/25/11 SEC 1996-3 A4	12/01/2002	Paydown		2,746,477	2,746,477	2,662,367	2,702,250	44,228				.0	146,858	
745867-AJ-0	PULTE HOMES INC 144A 7.875% 08/01/11 SENIOR NOTES	02/28/2002	Tax Free Exchange		8,935,573	9,000,000	8,932,820	8,934,753	820				.0	344,531	
74954#-AB-3	RFC HOLDING LESSEE 8.060% 05/01/10 CHASE MANHATTAN	12/01/2002	Redemption	100.0000	284,944	284,944	284,959	284,955				(10)	(10)	12,593	
74974@-AC-9	RSR CORP 9.000% 12/15/06	12/15/2002	Redemption	100.0000	466,667	466,667	466,667	466,667					.0	29,333	
756109-AC-8	REALTY INCOME CORP 7.750% 05/06/07 SENIOR NOTES	03/13/2002	Legg Mason Wood Walker Inc		6,834,804	6,700,000	6,613,881	6,638,500	1,931			194,373	194,373	190,392	
75864*-AB-3	REFCO GRP LTD 8.210% 05/16/02	05/16/2002	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000					.0	41,050	
75864*-AC-1	REFCO GRP LTD 7.180% 12/18/04	12/18/2002	Redemption	100.0000	1,250,000	1,250,000	1,250,000	1,250,000					.0	89,750	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
75939@-AA-4	FDI POSTAL PROP 11 7.250% 03/29/14 REMODELERS HOME IMPRMT 7.160% 09/20/12	12/01/2002	Redemption	100.0000	176,282	176,282	178,045	177,306	(49)			(975)	(975)	7,002	
759612-AZ-7	1996-1 A5 144A DEAL RESIDENTIAL FDG MTG 7.000% 05/25/08 SEC I	10/01/2002	Paydown		2,474,228	2,474,228	2,474,228	2,474,228						71,357	
760944-KK-3	1993-S17 A9 RESIDENTIAL FDG MTG 7.000% 10/25/10 SEC I	12/01/2002	Paydown		1,223,517	1,223,517	1,227,150	1,221,444	2,073					64,601	
760947-MP-3	1995-S15 A4 RESIDENTIAL FDG MTG 6.750% 03/25/11 SEC I	12/01/2002	Paydown		1,595,422	1,595,422	1,583,456	1,585,647	9,775					83,856	
760947-UC-3	1996-S8 A3 RESIDENTIAL ACCREDIT 7.050% 01/25/26	12/01/2002	Paydown		1,530,935	1,530,935	1,467,784	1,493,729	37,207					90,767	
76110F-AL-7	LOANS INC 1996-QS1 A15 RIMCO - RESOURCEFUND 10.000% 04/22/06 LP 1	02/01/2002	Paydown		521,500	521,500	514,167	516,886	4,614					4,527	
76121*-AA-2	MULTIPLE FDGS - W BA EQUITY ROCKHILL ASSOCIATES 9.700% 11/01/09	12/20/2002	Redemption	6.5285	52,611	805,867	282,053	282,053				(229,442)	(229,442)	134,260	
77216*-AA-6	LESSEE ASHLAND OIL INC.	11/01/2002	Redemption	100.0000	262,529	262,529	262,529	262,529						19,299	
78351#-AA-5	RYAN ST PAUL LP 8.140% 04/01/07 RYLAND MTG SEC CORP 6.000% 08/25/25 1994-	12/01/2002	Redemption	100.0000	796,307	796,307	796,307	796,307						35,664	
783766-RC-4	7A A1	12/01/2002	Paydown		789,027	789,027	723,563	747,778	41,249					26,337	
795770-AK-2	SALTON SEA FDG E 8.300% 05/30/11	11/30/2002	Redemption	100.0000	123,077	123,077	123,077	123,077						7,662	
80311*-AA-4	SARA LEE CORP ESOP 8.176% 06/15/04 SAXON ASSET SECURITIES 7.185% 07/25/26	12/15/2002	Redemption	100.0000	1,110,117	1,110,117	1,107,122	1,109,594	305			218	218	68,903	
805559-AH-4	1996-2 A5 SAXON ASSET SECURITIES 7.120% 12/01/27	03/01/2002	Paydown		5,000,000	5,000,000	4,950,781	4,960,832	39,168					89,813	
805564-AE-1	TRUST 1998-1 AF5 SEA-LAND SVC INC 10.000% 06/15/08 LESSEE-	12/01/2002	Paydown		657,795	657,795	656,389	655,623	2,173					41,808	
811410-A@-8	CSX CORP	06/15/2002	Redemption	100.0000	348,959	348,959	348,959	348,964	(5)					17,448	
812404-BH-3	SEARS ROEBUCK 6.750% 08/15/11 ACCEPTANCE SECURITY CAPITAL 8.720% 03/01/09	06/28/2002	Merrill Lynch		10,236,600	10,000,000	9,571,700	9,580,270	16,300			640,030	640,030	609,375	
814138-AA-1	INDUSTRIAL	03/01/2002	Redemption	100.0000	500,000	500,000	500,000	500,000						21,800	
816391-AC-0	SELKIRK COGEN FDG 8.650% 12/26/07	12/26/2002	Redemption	100.0000	614,961	614,961	608,901	612,059	468			2,434	2,434	40,178	
817565-AC-8	SERVICE CORP INTL 7.875% 02/01/13 SEVENTH ARGYLE 11.000% 01/01/05 PROPERTIES	11/20/2002	First Albany		2,505,000	3,000,000	3,002,760	3,002,205	(117)			(497,088)	(497,088)	311,063	
81811*-AA-7	LESSEE-OHIO POWER COMP (AEP) SMURFIT INTERNATIONAL 7.280% 09/28/08 BV	10/01/2002	Redemption	100.0000	70,946	70,946	70,932	70,944				2	2	4,944	
83272*-AD-9	GUARANTOR-JEFFERSON SMURFIT FIRST SECURITY BANK 7.240% 12/28/11 TTX	10/03/2002	Redemption	100.0000	4,400,000	4,400,000	4,400,000	4,400,000						1,398,780	
833667-B#-4	EQUIP TRUST 38B FIRST SECURITY BANK 7.240% 06/28/11 TTX	12/28/2002	Redemption	100.0000	12,959	12,959	12,959	12,959						774	
833667-B@-6	EQUIP TRUST 38C SOCIETY NATIONAL BANK 7.340% 01/29/12	12/28/2002	Redemption	100.0000	11,893	11,893	11,893	11,893						647	
83367#-AB-5	OHIO LESSEE-COMMONWEALTH EDISON	07/29/2002	Redemption	100.0000	213,852	213,852	213,852	213,852						8,003	
834376-AB-1	SOLUTIA INC DEBENTURES 7.375% 10/15/27 SOUTHRN PACIFIC SEC 7.425% 03/25/27 ASSET	12/10/2002	Various		3,685,000	6,000,000	5,081,820	5,087,639	9,296			(1,411,935)	(1,411,935)	512,972	
843590-AM-2	CORP 1996-1 A5 SOUTHRN PACIFIC SEC 7.490% 01/25/29 ASSET	12/01/2002	Paydown		28,935	28,935	28,917	28,866	69					2,148	
843590-CZ-1	CORP 1998-H1 M1 SANTA FE PACIFIC 10.700% 12/15/04 PIPELINE	12/01/2002	Paydown		1,475,743	1,475,743	1,440,233	1,457,641	18,102					53,329	
84363*-AF-2	LP	12/15/2002	Redemption	100.0000	522,000	522,000	522,000	522,000						55,854	
844741-AG-3	SOUTHWEST AIR 93-B 6.260% 09/24/12 SOVEREIGN BANK LEASE 10.200% 06/30/05 PASS	09/24/2002	Redemption	100.0000	29,586	29,586	28,453	28,453	110			1,022	1,022	1,852	
84603W-AA-2	THRU 2001-1 CLASS A-1 144A ST VINCENTS HOSP & MED 10.800% 05/01/08	12/30/2002	Redemption	100.0000	654,105	654,105	654,105	654,105						50,454	
85279*-AA-3	CENTER	05/01/2002	Redemption	100.0000	313,402	313,402	313,402	313,402						16,924	
86448#-AA-3	SUBURBAN PROPANE LP 7.540% 06/30/11	06/30/2002	Redemption	100.0000	400,000	400,000	400,000	400,000						15,080	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
86789#-AA-0	SUNSTATE EQUIPMENT CO 9.730% 06/26/03 LLC	06/26/2002	Redemption	100.0000	500,000	500,000	500,000	500,000					0	24,325	
86789#-AB-8	SUNSTATE EQUIPMENT CO 10.130% 06/26/06 LLC	06/26/2002	Redemption	100.0000	416,667	416,667	416,667	416,667					0	21,104	
869434-AB-6	SUTTON BRIDGE FIN LTD 7.970% 06/30/22	12/31/2002	Redemption	100.0000	171,330	171,330	171,330	171,330					0	10,241	
872586-AJ-1	TMS HOME EQUITY LOAN 7.050% 04/15/08 TR 1993-A1 A2	11/01/2002	Paydown		847,186	847,186	758,761	823,443	23,743				0	44,997	
87258V-BD-8	TMS HOME EQUITY LOAN 7.500% 01/15/26 TR 1995-B A6	11/01/2002	Paydown		4,360,081	4,360,081	4,358,718	4,352,135	7,945				0	262,591	
879131-AD-2	TEKTRONIX INC 7.500% 08/01/03	03/14/2002	First Albany		5,814,500	5,800,000	5,437,274	5,710,115	11,492			92,893	92,893	275,500	
879131-AD-2	TEKTRONIX INC 7.500% 08/01/03	01/01/2002	Call	100.0000	(428,000)	(428,000)	(388,294)	(417,942)				(10,058)	(10,058)	(12,305)	
879240-AX-7	TELE COMMUN INC 7.875% 08/01/13	03/04/2002	UBS Warburg		5,170,100	5,000,000	5,357,750	5,267,372	(2,676)			(94,596)	(94,596)	236,250	
881685-BA-8	TEXACO CAP INC 8.375% 07/15/22	07/15/2002	Call	103.6720	5,183,600	5,000,000	5,220,000	5,200,611	(17,011)				0	418,750	
88355W-AA-3	THERMO FIBERTEK 144A 4.500% 07/15/04 CONVERTIBLE SUB DEBS	06/19/2002	National Securities		1,896,300	1,935,000	1,722,150	1,762,279	29,968			104,054	104,054	81,996	
88355W-AA-3	THERMO FIBERTEK 144A 4.500% 07/15/04 CONVERTIBLE SUB DEBS	12/27/2002	Call	100.0000	1,000,000	1,000,000	890,000	910,738	32,493			56,769	56,769	65,250	
892790-P#-7	TRAILER TRAIN CO COND 9.480% 02/04/10 SALE LEASE NO 31D	02/04/2002	Redemption	100.0000	75,622	75,622	75,622	75,622					0	3,585	
89604*-AA-2	TRIBUNE COMPANY ESOP 8.400% 12/15/03	12/15/2002	Redemption	100.0000	470,768	470,768	459,439	468,176	1,678			914	914	39,545	
89626*-AD-9	TRIMONT LEASING SER B 7.450% 09/30/02	09/30/2002	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000					0	74,500	
89675Y-AL-6	TRITON AVIATION 8.740% 06/15/25 FINANCE 144A SERIES 1A CLASS B2	12/15/2002	Redemption	100.0000	418,543	418,543	418,543	418,543					0	20,777	
902494-AJ-2	TYSON FOODS INC 144A 8.250% 10/01/11	05/02/2002	Tax Free Exchange		13,953,106	14,000,000	13,951,280	13,952,055	1,051				0	574,292	
90263B-CK-2	UCFC HOME EQUITY LOAN 7.325% 01/10/27 1995-C1 A5	01/01/2002	Paydown		7,215,034	7,215,034	7,215,880	7,206,465	8,569				0	44,042	
90263B-DA-3	UCFC HOME EQUITY LOAN 7.125% 08/15/21 1996-A1 A7	12/01/2002	Paydown		3,457,067	3,457,067	3,457,067	3,457,067					0	182,194	
902905-A*-9	USX-MARATHON GP 10.650% 06/30/03	06/30/2002	Redemption	100.0000	354,338	354,338	354,338	354,336	2				0	18,869	
90332U-AE-3	US AIRWAYS INC SERIES 8.360% 07/20/20 1999-1 PASS THROUGH CERTIFICATES	07/20/2002	Redemption	100.0000	323,696	323,696	319,666	319,960	67			3,669	3,669	20,848	
90337#-AG-6	US TRUST OF CALIFORNIA 8.520% 07/02/07 (GECC) LESSEE-SOUTHERN PACIFIC TRAN	10/02/2002	Redemption	100.0000	133,431	133,431	133,431	133,431					0	7,315	
90338W-AA-1	US ONCOLOGY INC SENIOR 8.420% 11/24/06 SECURED NOTES	02/01/2002	Call	100.0000	5,000,000	5,000,000	5,000,000	5,000,000					0	664,893	
904832-A*-3	UNION ACCEPTANCE CORP 8.530% 08/01/02	08/01/2002	Maturity		400,000	400,000	402,639	401,184	(1,184)				0	34,120	
908584-CY-9	UNION TANK CAR 9.500% 05/15/02	05/15/2002	Maturity		5,000,000	5,000,000	5,000,000	5,000,000					0	237,500	
909279-L*-0	UNITED AIRLINES 8.850% 05/07/07	11/07/2002	Redemption	100.0000	222,449	222,449	222,449	222,404	45				0	14,873	
909317-AH-2	UNITED AIR LINES SER 7.270% 01/30/13 1996 A PASS THRU CERT	01/30/2002	Redemption	100.0000	218,543	218,543	194,504	196,455	218			21,871	21,871	7,944	
912920-AC-9	US WEST (QUEST 6.875% 09/15/33 CORPORATION) DEBENTURES	11/04/2002	Various		3,326,000	4,800,000	4,068,576	4,070,001	4,179			(748,180)	(748,180)	362,389	
913458-A*-6	UNIVERSAL CREDIT TRUST 9.360% 11/10/14 1999-B CLASS A ROYALTY LOAN CERT	12/10/2002	Redemption	100.0000	355,558	355,558	355,558	355,558					0	18,621	
914906-AB-8	UNIVISION 7.850% 07/15/11 COMMUNICATIONS INC SENIOR NOTE	05/07/2002	Goldman Sachs & Co		3,077,490	3,000,000	2,994,835	2,995,037	260			82,193	82,193	191,017	
921796-AJ-7	VANDERBILT MORTGAGE 8.250% 09/07/19 1995-A A4	12/01/2002	Paydown		518,675	518,675	517,946	517,807	868				0	22,017	
928958-AA-5	WATERFORD 3 8.090% 01/02/17 FDG-ENERGY WCG NOTE TRUST 144A 8.250% 03/15/04	01/02/2002	Redemption	100.0000	334,149	334,149	334,149	334,149					0	13,516	
92925T-AA-3	WESTERN PROPERTIES 7.300% 09/15/10 TRUST SENIOR SECURED NOTES	07/09/2002	Tax Free Exchange		14,988,304	15,000,000	14,980,290	14,985,024	3,280				0	618,750	
958468-AE-0	FORMLY WESTERN INVESTMENT REIT	03/13/2002	Legg Mason Wood Walker Inc		976,120	1,000,000	918,880	933,033	1,162			41,925	41,925	37,919	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal
96041*-AA-7	WESTLAKE CHEMICAL CORP 9.500% 03/31/05 SERIES A SENIOR SECURED	06/26/2002	Redemption	100.0000	470,588	470,588	470,588	470,588			
96041*-AA-7	WESTLAKE CHEMICAL CORP 9.500% 03/31/05 SERIES A SENIOR SECURED	12/31/2002	Tax Free Exchange		5,529,412	5,529,412	5,529,412	5,529,412			
961548-AM-6	WESTVACO CORP 8.300% 08/01/22 DEBENTURES	11/15/2002	Call	104.1500	11,456,500	11,000,000	11,013,750	11,012,971	(1,835)		
969133-AK-3	WILLAMETTE INDUSTRIES 7.850% 07/01/26 DEBENTURES	03/07/2002	Various		14,437,300	14,000,000	14,026,835	14,028,758	40		
969151-A*-0	WILLARD CO 8.250% 12/30/04 LESSEE-PACIFIC POWER & LIGHT	12/30/2002	Redemption	100.0000	24,159	24,159	24,157	24,159			
96931*-AA-0	WILLIAM WEINBERG & COMPANY LESSEE-OCCIDENTAL CHEM-HOOK	12/30/2002	Redemption	100.0000	116,415	116,415	116,415	116,415			
97180*-CR-7	WILMINGTON TRUST CO 9.660% 06/28/09 LESSEE-UNITED AIRLINES	06/28/2002	Redemption	100.0000	132,220	132,220	132,220	132,220			
97180*-CS-5	WILMINGTON TRUST CO 9.660% 01/27/10 LESSEE-UNITED AIRLINES	01/27/2002	Redemption	100.0000	100,886	100,886	100,886	100,886			
97180*-DL-9	WILMINGTON TRUST CO 10.530% 06/16/09 LESSEE-AIR WISCONSIN TR 88	06/16/2002	Redemption	100.0000	278,462	278,462	278,462	278,462			
97180*-EP-9	WILMINGTON TRUST CO 10.220% 03/28/04 LESSEE-FEDERAL EXPRESS	03/28/2002	Redemption	100.0000	180,837	180,837	180,837	180,837			
97180*-EQ-7	WILMINGTON TRUST CO 10.220% 02/27/04 LESSEE-FEDERAL EXPRESS	02/27/2002	Redemption	100.0000	544,127	544,127	544,127	544,127			
97180*-EX-2	WILMINGTON TRUST CO 9.750% 03/15/10 LESSEE-UNITD AIR 50%GE/SNECMA	03/15/2002	Redemption	100.0000	232,110	232,110	232,110	232,110			
97180*-QW-1	WILMINGTON TRUST CO 8.940% 03/25/13 LESSEE-U.S. AIR (100% GE)	10/24/2002	Redemption	100.0000	5,000,000	5,000,000	5,000,000	5,000,000			
97180*-SC-3	WILMINGTON TRUST CO 9.030% 11/27/14 LESSEE-A.I LEASING/AIRBUS/AT&T	11/29/2002	Redemption	100.0000	42,815	42,815	42,815	42,815			
97180*-SD-1	WILMINGTON TRUST CO 9.030% 11/29/14 LESSEE-A.I LEASING/AIRBUS/AT&T	11/29/2002	Redemption	100.0000	42,815	42,815	42,815	42,815			
97180*-SE-9	WILMINGTON TRUST CO 9.030% 11/28/14 LESSEE-A.I LEASING/AIRBUS/AT&T	11/29/2002	Redemption	100.0000	42,815	42,815	42,815	42,815			
97180*-SF-6	WILMINGTON TRUST CO 9.030% 11/29/14 LESSEE-A.I LEASING/AIRBUS/AT&T	11/29/2002	Redemption	100.0000	42,815	42,815	42,815	42,815			
97180*-SG-4	WILMINGTON TRUST CO 9.030% 11/29/14 LESSEE-A.I LEASING/AIRBUS/AT&T	11/29/2002	Redemption	100.0000	42,815	42,815	42,815	42,815			
97180*-SH-2	WILMINGTON TRUST CO 9.030% 11/28/14 LESSEE-A.I LEASING/AIRBUS/AT&T	11/29/2002	Redemption	100.0000	42,815	42,815	42,815	42,815			
97180*-SJ-8	WILMINGTON TRUST CO 8.310% 11/28/08 LESSEE-AERFI LEASING USA II	11/28/2002	Paydown		340,473	340,473	340,473	340,473			
97180*-SL-3	WILMINGTON TRUST CO 8.930% 02/20/13 LESSEE-ROLLS ROYCE/SUB US AIR	02/20/2002	Redemption	100.0000	96,268	96,268	96,268	96,268			
97180*-SM-1	WILMINGTON TRUST CO 8.930% 02/20/13 LESSEE-ROLLS ROYCE/SUB US AIR	02/20/2002	Redemption	100.0000	108,558	108,558	108,558	108,558			
97180*-SR-0	WILMINGTON TRUST CO 8.740% 06/29/15 LESSEE-AI LEASING/NW/AIRBUS	06/29/2002	Redemption	100.0000	26,188	26,188	26,188	26,188			
97180*-SS-8	WILMINGTON TRUST CO 8.740% 06/29/15 LESSEE-AI LEASING/NW/AIRBUS	06/29/2002	Redemption	100.0000	26,188	26,188	26,190	26,193			
97180*-ST-6	WILMINGTON TRUST CO 8.740% 06/29/15 LESSEE-AI LEASING/NW/AIRBUS	06/29/2002	Redemption	100.0000	26,188	26,188	26,188	26,188			
97180*-SU-3	WILMINGTON TRUST CO 8.740% 06/29/15 LESSEE-AI LEASING/NW/AIRBUS	06/29/2002	Redemption	100.0000	26,188	26,188	26,190	26,191			
97180*-TD-0	WILMINGTON TRUST CO 8.630% 07/01/07 LESSEE-AUTO ALLIANCE/SUMITOMO	07/01/2002	Redemption	100.0000	41,861	41,861	41,861	41,861			
97180*-TE-8	WILMINGTON TRUST CO 8.630% 07/01/07 LESSEE-AUTO ALLIANCE/SUMITOMO	07/01/2002	Redemption	100.0000	127,558	127,558	127,558	127,558			

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal
97180*-TR-9	WILMINGTON TRUST CO 7.700% 11/11/10 LESSEE-AERFI LEASING USA I	05/11/2002	Redemption	100.0000	276,621	276,621	276,621	276,621			
97180*-YL-6	WILMINGTON TRUST CO 7.190% 07/02/14 LESSEE-A I LEASING/GUAR AIRBUS	07/02/2002	Redemption	100.0000	182,820	182,820	182,820	182,820			
97180*-YT-9	WILMINGTON TRUST CO 7.260% 06/22/11 LESSEE-TRIDENT/BRIT AERO E1104	06/22/2002	Redemption	100.0000	66,102	66,102	66,102	66,102			
97180*-YU-6	WILMINGTON TRUST CO 7.260% 06/22/11 LESSEE-TRIDENT/BRIT AERO E3194	06/22/2002	Redemption	100.0000	115,803	115,803	115,803	115,803			
97180*-YV-4	WILMINGTON TRUST CO 7.260% 06/22/11 LESSEE-TRIDENT/BRIT AERO E3203	06/22/2002	Redemption	100.0000	107,851	107,851	107,851	107,851			
97180*-YX-0	WILMINGTON TRUST CO 7.740% 12/21/13 LESSEE-SOLVAY MINERALS	06/21/2002	Redemption	100.0000	65,440	65,440	65,440	65,440			
97180*-YY-8	WILMINGTON TRUST CO 7.740% 01/14/14 LESSEE-SOLVAY POLYMERS	07/14/2002	Redemption	100.0000	70,385	70,385	70,385	70,385			
971804-#D-1	WILMINGTON TRUST 10.220% 12/21/04 LESSEE-FEDERAL EXPRESS	06/21/2002	Redemption	100.0000	272,349	272,349	265,300	270,689	453		
971804-#J-8	WILMINGTON TRUST 10.500% 07/01/08 GUARANTOR-AUTOALLIANCE	07/01/2002	Redemption	100.0000	46,605	46,605	46,605	46,605			
971804-@P-5	WILMINGTON TRUST 10.140% 04/27/04 LESSEE-FEDERAL EXPRESS	04/27/2002	Redemption	100.0000	197,365	197,365	197,365	197,365			
971885-AD-0	WILSHIRE MORTGAGE LN 7.510% 12/25/20 TRUST 1996 Ser 2 A-4	12/11/2002	Paydown		4,812,655	4,812,655	4,724,673	4,746,967	65,688		
U67634-AA-0	COVANTA CORP (OGDEN 5.750% 10/20/02 CORP)	12/19/2002	First Albany		359,000	5,000,000	2,181,500	4,941,953	(2,760,453)		
Total United States					767,302,651	803,587,449	777,792,748	785,569,226	(4,390,757)	0	
Canada											
003924-AB-3	ABITIBI - CONSOLIDATED 7.400% 04/01/18 INC	12/16/2002	Morgan Stanley & Co.		3,760,640	4,000,000	3,624,000	3,631,468	10,792		
003924-AH-0	ABITIBI - CONSOLIDATED 8.850% 08/01/30 INC DEBENTURES	12/06/2002	Salomon Smith Barney		4,097,320	4,000,000	4,040,560	4,040,560			
031678-AD-7	AMOCO CANADA PETROLEUM 7.950% 10/01/22 CO	11/22/2002	Call	103,2940	4,131,760	4,000,000	3,945,520	3,951,645	847		
078149-DL-2	BELL TEL CANADA 7.750% 04/01/06	01/16/2002	Goldman Sachs & Co.		5,331,750	5,000,000	5,491,650	5,217,384	(2,567)		
13643E-AA-3	CANADIAN OIL SANDS LTD 7.900% 09/01/21 144A	03/25/2002	Salomon Smith Barney		4,832,400	5,000,000	4,955,150	4,955,880	584		
21685F-A*-5	COOPERATIVE FEDEREE DE 8.530% 11/15/04 QUEBEC	11/15/2002	Redemption	100.0000	833,333	833,333	833,333	833,333			
257039-AB-3	DOMAN INDUSTRIES LTD 8.750% 03/15/04 EDPERBRASCAN CORP 7.125% 12/16/03 SENIOR NOTES	12/12/2002	Greenwich High Yield LLC		575,000	5,000,000	750,000	751,734	(1,734)		
280905-AC-4	EXPRESS PIPELINE LP 7.390% 12/31/17 144A	03/22/2002	HSBC Securities		7,017,500	7,000,000	6,992,720	6,996,857	355		
30217V-AC-1	FIRST OMNI BANK SERIES 6.650% 07/02/20 G	12/31/2002	Redemption	100.0000	192,000	192,000	182,680	183,146	417		
335867-E#-0	LESSEE NOR RAIL INC	01/02/2002	Redemption	100.0000	5,900	5,900	5,900	5,900			
335867-E*-4	FIRST OMNI BANK SERIES 6.650% 07/02/20 C	01/02/2002	Redemption	100.0000	26,996	26,996	26,996	26,996			
335867-E@-2	FIRST OMNI BANK SERIES 6.650% 01/02/20 CH	01/02/2002	Redemption	100.0000	19,977	19,977	19,977	19,977			
335867-F#-9	LESSEE: NOR RAIL	01/02/2002	Redemption	100.0000	22,494	22,494	22,494	22,494			
335867-F*-3	FIRST OMNI BANK SERIES 6.650% 07/02/20 PDH LESSEE NOR RAIL INC	01/02/2002	Redemption	100.0000	5,769	5,769	5,769	5,769			
335867-F@-1	FIRST OMNI BANK SERIES 6.650% 07/02/20 B	01/02/2002	Redemption	100.0000	12,415	12,415	12,415	12,415			
335867-G#-8	LESSEE: NOR RAIL	01/02/2002	Redemption	100.0000	23,765	23,765	23,765	23,765			
335867-G*-2	FIRST OMNI BANK SERIES 6.650% 01/02/21 CH LESSEE: NOR RAIL I	01/02/2002	Redemption	100.0000	8,961	8,961	8,961	8,961			

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal
335867-G@-0	FIRST OMNI BANK SERIES 6.650% 01/02/21 CH2 LESSEE: NOR RAIL	01/02/2002	Redemption	100.0000	11,117	11,117	11,117	11,117			
335867-H*-1	FIRST OMNI BANK SERIES 6.650% 01/02/21 PDH LESSEE: NOR RAIL	01/02/2002	Redemption	100.0000	5,650	5,650	5,650	5,650			
448101-AA-3	HUSKY TERRA NOVA 8.450% 02/01/12 FINANCE LTD 144A SENIOR SECURED NOTES	08/01/2002	Redemption	100.0000	428,750	428,750	428,750	428,750			
50730K-AK-3	LAIDLAW INC 6.650% 10/01/04	04/19/2002	Various		5,781,250	10,000,000	6,700,000	5,200,000	1,500,000		
554783-AK-6	WEYHEAEUSER CO 7.700% 02/15/26 DEBENTURES	05/14/2002	Lazard Freres & Co		2,079,305	2,100,000	2,086,938	2,087,174	160		
59151K-AC-2	METHANEX CORP 7.750% 08/15/05	03/14/2002	First Albany		5,880,000	6,000,000	6,002,370	6,001,519	(79)		
63752@-AA-4	HIGHLINER FOODS 8.280% 11/30/05 FORMERLY NATIONAL SEA PRODUCTS	11/30/2002	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000			
66977T-AC-0	NOVA CHEMICALS LTD 7.875% 09/15/25	10/28/2002	Credit Suisse First Boston		11,450,000	15,000,000	13,088,050	13,105,544	18,110		
74726H-AA-8	QUINO CORP (ABITIBI) 9.125% 05/15/05 SENIOR NOTES	09/06/2002	Call	101.5000	6,242,250	6,150,000	6,273,000	6,256,055	(51,349)		
878742-AB-1	TECK COMINCO LTD 3.750% 07/15/06 CONVERTIBLE SUB DEBS	12/12/2002	Various		12,618,750	15,000,000	11,707,620	12,158,134	493,856		
Total Canada					76,395,052	90,847,127	78,245,385	76,942,227	1,969,392	0	
Other Country											
013811-AC-8	ALCOA ALUMINO SA 144A 7.500% 12/16/08	06/18/2002	Lehman		755,324	767,154	765,236	766,126	80		
013811-AC-8	ALCOA ALUMINO SA 144A 7.500% 12/16/08	12/16/2002	Redemption	100.0000	735,526	735,526	731,087	733,124	360		
022202-AA-3	ALUMINA ENTERPRISES 10.480% 07/01/10 LTD GUARANTOR BATCO & GOVT JAMAICA	10/01/2002	Redemption	100.0000	363,803	363,803	363,803	363,803			
054536-AA-5	AXA SUB NOTES 8.600% 12/15/30	01/18/2002	Salomon Smith Barney		5,649,250	5,000,000	5,598,850	5,598,575	(339)		
14073M-AA-2	CAPTIVA CBO 1997-1 LTD 6.860% 11/30/09 CLASS A 144A	12/01/2002	Redemption	100.0000	2,935,223	2,935,223	2,931,759	2,932,757	191		
35177P-AB-3	FRANCE TELECOM 144A 7.750% 03/01/11	02/15/2002	Tax Free Exchange		13,984,843	14,000,000	13,984,190	13,984,700	142		
525392-AA-4	LEISER SA DE CV 144A 8.940% 12/31/06 1999-1 SECURED EXPORT NOTE	12/31/2002	Redemption	100.0000	647,490	647,490	647,490	647,490			
55337*-AA-6	MOBIL NIGERIA SEC 8.625% 02/02/06 EXPORT NOTE	08/02/2002	Redemption	100.0000	833,333	833,333	805,208	822,773	1,090		
566306-AA-4	MARCONI CORP 7.750% 09/15/10	10/30/2002	Tax Free Exchange		3,045,640	10,150,000	3,045,000	9,710,561	(6,664,922)		
65618W-AA-4	NORMANDY FINANCE 7.500% 07/15/05 LIMITED 144A	03/19/2002	First Albany		5,000,000	5,000,000	4,997,200	4,998,474	84		
693300-AM-7	PDVSA FINANCE LTD 8.750% 02/15/04 1999-F PEMEX FINANCE LTD 8.450% 02/15/07 SENIOR NOTES	11/15/2002	Redemption	100.0000	1,488,000	1,488,000	1,484,410	1,485,774	653		
706448-AP-2	PETROLEUM GEO-SERVICES 7.500% 03/31/07	11/15/2002	Redemption	100.0000	500,009	500,009	499,269	499,510	78		
716597-AA-7	PILKINGTON HOLDINGS 8.890% 08/06/04 INC	12/30/2002	Various		4,177,500	15,000,000	14,411,350	14,473,960	82,823		
72146#-AE-0	RACERS (DEUTSCHE 8.625% 06/15/30 TELECOM)	08/06/2002	Redemption	100.0000	800,000	800,000	800,000	800,000			
76126C-JW-3	144A SERIES 2001-19 PT	12/15/2002	Redemption	100.0000	20,139	20,139	20,139	20,139			
780641-AG-1	KONINKLIJKE KPN NV 8.000% 10/01/10	03/26/2002	UBS Warburg		5,081,750	5,000,000	4,759,210	4,774,452	4,283		
832724-AB-4	SMURFIT CAPITAL 7.500% 11/20/25 FUNDING LP DEBENTURES	11/08/2002	UBS Warburg		8,500,000	10,000,000	9,218,700	9,222,739	9,565		
843612-AC-6	SOUTHERN PERU LTD A-1 7.900% 05/30/07	02/01/2002	Call	109.3944	2,213,279	2,023,210	2,023,210	2,023,210			
843612-AC-6	SOUTHERN PERU LTD A-1 7.900% 05/30/07 TAKEFUJI CORPORATION 8.130% 05/08/06 SENIOR NOTES	01/30/2002	Redemption	100.0000	25,355	25,355	25,355	25,355			
87406D-B@-6	TRITON CONTAINER 8.450% 12/31/02 INVEST LLC	05/31/2002	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000			
89677@-AG-8		12/31/2002	Redemption	100.0000	400,000	400,000	400,000	400,000			

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal
89677@-AQ-6	TRITON CONTAINER 7.980% 01/31/04 INVEST LLC	01/31/2002	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000			
984245-AE-0	YFP SOCIEDAD ANONIMA 7.250% 03/15/03 SR NT	11/14/2002	Morgan Stanley & Co.		4,850,000	5,000,000	4,992,000	4,997,848	1,563		
E7846#-AA-2	SOS CUETERA SA 8.510% 10/30/07	10/30/2002	Redemption	100.0000	833,333	833,333	833,333	833,333			
G2953#-AA-0	ELAN PHARMACEUTICAL 8.430% 06/29/02 INVESTMENT SENIOR NOTES	06/29/2002	Maturity		5,000,000	5,000,000	5,000,000	5,000,000			
G8344#-AA-5	SOMERFIELD PLC SNR 9.980% 03/19/03 NOTES	04/24/2002	Call	100.0000	2,089,731	2,089,731	2,089,731	2,089,731			
G8344#-AC-1	SOMERFIELD PLC SNR 9.668% 03/19/03 NOTES	04/24/2002	Call	100.0000	597,066	597,066	597,066	597,066			
G9284#-AD-9	VITOL FINANCE LTD 8.970% 12/15/04	12/15/2002	Redemption	100.0000	1,429,577	1,429,577	1,429,577	1,429,577			
N6410*-AB-2	NESTE FINANCE BV SER B 8.640% 01/15/02 SMURFIT INTL BV 7.280% 09/28/08	01/15/2002	Maturity		5,000,000	5,000,000	5,000,000	5,000,000			
N8327*-AD-6	GUARANTOR-JEFFERSON SMURFIT NORTH QUEENSLAND 8.700% 01/01/05 SILVER	10/03/2002	Redemption	100.0000	3,600,000	3,600,000	3,600,000	3,600,000			
O6885#-AA-3	PTY STRUCTURED EXPORT NOTE STOLT NIELSEN 8.980% 08/31/06 TRANSPORT GROUP GUAR STOLT-NELSON SA	10/01/2002	Redemption	100.0000	2,914,504	2,914,504	2,886,029	2,897,321	2,100		
V8615#-AA-0	BANK INTERNASIONAL 7.600% 07/31/07 INDONESIA	08/31/2002	Redemption	100.0000	2,000,000	2,000,000	2,000,000	2,000,000			
Y0627#-AA-0		10/31/2002	Redemption	100.0000	534,038	534,038	347,725	427,184	14,427		
Total Other Country					89,004,713	107,687,491	99,286,927	106,155,582	(6,547,822)	0	
4599996 - Bonds - Industrial and Misc - United States					767,302,651	803,587,449	777,792,748	785,569,226	(4,390,757)	0	
4599997 - Bonds - Industrial and Misc - Canada					76,395,052	90,847,127	78,245,385	76,942,227	1,969,392	0	
4599998 - Bonds - Industrial and Misc - Other Countries					89,004,713	107,687,491	99,286,927	106,155,582	(6,547,822)	0	
4599999 - Bonds - Industrial and Miscellaneous					932,702,416	1,002,122,067	955,325,060	968,667,035	(8,969,187)	0	
Credit Tenant Loans											
United States											
12643F-AA-2	CTL CAPITAL 144A 7.270% 11/15/26 2001-8 LESSEE WALGREEN CO.	11/15/2002	Redemption	100.0000	202,037	202,037	202,037	202,037			
25429*-AA-8	DILPAK PROPERTIES CORP 8.000% 01/30/03 REG	12/02/2002	Redemption	100.0000	54,680	54,680	54,678	54,678			
38214*-BW-1	GOODWILL COMPANY 9.920% 09/01/05 LESSEE-MEIJER INC.	09/01/2002	Redemption	100.0000	423,376	423,376	423,376	423,376			
46603#-AA-8	J & D CUMMING LLC 7.450% 08/15/21 CINGULAR WIRELESS LLC	12/15/2002	Redemption	100.0000	79,534	79,534	81,876	81,861	(48)		
85225*-AA-5	STARBUCK PROPERTIES 10.000% 01/01/02 3737 CORPORATION 10.000% 02/01/16 LESSEE-FRISCHS RESTAURANTS	01/01/2002	Redemption	100.0000	80,550	80,550	80,552	80,550			
88583*-AA-8	FRISCHS RESTAURANTS 3737 CORPORATION 10.000% 02/01/16 LESSEE-FRISCHS RESTAURANTS	12/01/2002	Redemption	100.0000	50,127	50,127	50,122	50,124			
88583*-AA-8	FRISCHS RESTAURANTS CVS CORP CRED LEASE 7.530% 01/10/24 BACK PASS THRU CERT	12/23/2002	Security Withdraw		1,637,098	1,637,193	1,637,050	1,637,105	(7)		
94978#-AH-0	SPECIAL PURPOSE ENTITY 7.420% 10/05/21 LESSEE HY-VEE INC CRD TN LEAS	12/10/2002	Redemption	100.0000	143,988	143,988	143,988	143,988			
94978#-AJ-6		12/05/2002	Redemption	100.0000	96,288	96,288	96,288	96,288			
Total United States					2,767,678	2,767,773	2,769,967	2,770,007	(55)	0	
Canada											
65656M-AA-9	NORTEL NETWORKS 144A 11.629% 08/09/16 LEASE PASS THRU 2001-1	12/10/2002	Redemption	100.0000	63,764	63,764	63,764	63,764			
Total Canada					63,764	63,764	63,764	63,764	0	0	
4699999 - Bonds - Credit Tenant Loans					2,831,442	2,831,537	2,833,731	2,833,771	(55)	0	
6099997 - Bonds - Part 4					1,191,718,567	1,259,645,721	1,215,101,030	1,222,945,732	(5,623,778)	0	
6099998 - Bonds - Part 5					426,858,675	456,066,661	444,521,106	438,047,528	(6,473,579)	0	
6099999 - Total - Bonds					1,618,577,242	1,715,712,382	1,659,622,136	1,660,993,260	(12,097,357)	0	
6599998 - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal
6599999 - Total - Preferred Stocks					0	XXX	0	0	0	0	0
COMMON STOCK											
Public Utilities (unaffiliated)											
United States											
92343V-10-4	VERIZON COMMUNICATIONS	.01/22/2002	ETrade Institutional	16,450,000	799,787		202,341	780,717	(578,376)		
Total United States					799,787	XXX	202,341	780,717	(578,376)		0
6699999 - Common Stocks - Public Utilities											
					799,787	XXX	202,341	780,717	(578,376)		0
Banks, Trust & Insurance Companies											
United States											
032165-10-2	AMSOUTH BANCORPORATION	.01/22/2002	ETrade Institutional	149,678,000	2,992,767		499,994	2,828,914	(2,328,920)		
339030-10-8	FLEET BOSTON FINANCIAL CORP	.01/22/2002	ETrade Institutional	11,812,000	404,673		31,387	431,138	(399,751)		
902973-30-4	US BANCORP	.11/12/2002	ETrade Institutional	720,000,000	15,004,008		675,553	15,069,600	(14,394,047)		
966612-10-3	WHITNEY HLDG CORP	.01/22/2002	ETrade Institutional	22,500,000	1,006,870		492,975	986,625	(493,650)		
Total United States					19,408,318	XXX	1,699,909	19,316,277	(17,616,368)		0
6799999 - Common Stocks - Banks, Trust and Insurance Companies											
					19,408,318	XXX	1,699,909	19,316,277	(17,616,368)		0
Industrial & Miscellaneous											
United States											
03674B-10-4	ANTHEM INC	.01/15/2002	Direct	45,324,000	2,296,191		1,631,664	2,243,538	(611,874)		
091250-10-0	BIRMINGHAM STEEL CORP	.12/27/2002	Direct	9,984,000	4,668		6,190	3,195	2,995		
232572-10-7	CYMER INC	.01/14/2002	Merrill Lynch	12,468,000	423,307		201,047	333,270	(132,223)		
242370-10-4	DEAN FOODS	.01/09/2002	Merrill Lynch	79,487,000	5,341,589		631,223	5,421,013	(4,789,791)		
302571-10-4	FPL GROUP INC	.01/18/2002	ETrade Institutional	20,000,000	1,123,119		553,500	1,128,000	(574,500)		
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD B	.01/22/2002	ETrade Institutional	30,000,000	410,028		592,521	401,700	190,821		
361115-60-3	FURR'S RESTAURANT GROUP INC	.05/06/2002	ETrade Institutional	21,548,000	42,696			49,776	(49,776)		
582266-10-2	MCLEODUSA INC A	.01/17/2002	Various	191,439,480	34,459		70,833	70,833			
674599-10-5	OCCIDENTAL PETE CORP	.01/22/2002	ETrade Institutional	87,873,000	2,152,707		1,999,990	2,331,271	(331,281)		
682310-20-9	ONE FUND INCOME FUND	.11/21/2002	Direct	511,428,340	4,436,830		5,088,133	4,751,169	336,963		
682310-30-8	ONE FUND INCOME & GROWTH	.11/21/2002	Direct	403,317,860	3,293,768		4,100,720	4,174,340	(73,620)		
682310-40-7	ONE FUND GROWTH	.11/21/2002	Direct	334,470,190	2,160,264		3,514,753	3,070,436	444,316		
682310-70-4	ONE FUND SMALL CAP	.11/21/2002	Direct	204,605,840	1,321,820		2,059,746	1,943,755	115,990		
682310-87-8	ONE FUND ONE FUND S & P 500	.11/21/2002	Direct	507,127,610	3,002,815		5,054,661	3,904,883	1,149,778		
682310-88-6	ONE FUND CORE GROWTH	.11/21/2002	Direct	405,930,380	1,553,855		2,118,957	2,118,957			
682310-99-3	ONE FUND INTERNATIONAL	.11/21/2002	Direct	294,219,110	1,625,852		2,086,013	2,086,013			
852061-10-0	SPRINT CORP	.01/22/2002	ETrade Institutional	10,047,000	183,154		26,322	201,744	(175,422)		
852061-50-6	SPRINT CORP PCS GROUP	.01/22/2002	ETrade Institutional	12,464,000	215,375		660	304,246	(303,587)		
Total United States					29,622,497	XXX	29,736,933	34,538,139	(4,801,211)		0
6899999 - Common Stocks - Industrial and Miscellaneous											
					29,622,497	XXX	29,736,933	34,538,139	(4,801,211)		0
7099997 - Common Stocks - Part 4											
					49,830,602	XXX	31,639,183	54,635,133	(22,995,955)		0
7099998 - Common Stocks - Part 5											
					0	XXX	0	0	0		0
7099999 - Total - Common Stocks											
					49,830,602	XXX	31,639,183	54,635,133	(22,995,955)		0
7199999 - Total - Preferred and Common Stocks											
					49,830,602	XXX	31,639,183	54,635,133	(22,995,955)		0
7299999 Totals											
					1,668,407,844	XXX	1,691,261,319	1,715,628,393	(35,093,312)		0

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BONDS																
US Governments																
United States																
3133MM-09-7	FEDERAL HOME LOAN BANK 7.000% 04/12/17	03/20/2002	Goldman Sachs & Co.	04/12/2002	Merrill Lynch	14,000,000	13,935,880	13,916,000	13,935,900	20			(19,900)	(19,900)	8,167	
3133MM-09-7	FEDERAL HOME LOAN BANK 7.000% 04/12/17	03/20/2002	Goldman Sachs & Co.	07/12/2002	Call 100.0000	665,000	661,954	665,000	661,984	29			3,016	3,016	11,638	
3136F1-WC-0	FANNIE MAE 7.050% 04/10/17	03/20/2002	Merrill Lynch	04/10/2002	Merrill Lynch	10,000,000	10,000,000	9,985,000	10,000,000				(15,000)	(15,000)	1,958	
912810-DU-9	US TREAS BOND 9.375% 02/15/06	01/25/2002	Direct	02/21/2002	Direct	5,000,000	5,595,402	5,585,824	5,586,138	(9,264)			(314)	(314)	242,144	207,626
Total United States						29,665,000	30,193,236	30,151,824	30,184,022	(9,215)	0	0	(32,198)	(32,198)	263,907	207,626
0399996 - Bonds - U.S. Government						29,665,000	30,193,236	30,151,824	30,184,022	(9,215)	0	0	(32,198)	(32,198)	263,907	207,626
0399999 - Bonds - U.S. Governments						29,665,000	30,193,236	30,151,824	30,184,022	(9,215)	0	0	(32,198)	(32,198)	263,907	207,626
Special Revenue & Assessment																
United States																
United States																
31339D-HF-8	FHLMC 2422 ZK 6.500% 02/15/32	06/17/2002	Greenwich Capital Markets	09/27/2002	Greenwich Capital Markets	10,218,433	9,719,885	10,521,793	9,729,862	9,976			791,931	791,931	222,035	42,435
31339D-HF-8	FHLMC 2422 ZK 6.500% 02/15/32	09/26/2002	Interest Capitalization	09/27/2002	Greenwich Capital Markets	223,205	223,205	229,831	212,533	(10,672)			17,298	17,298	3,055	
3133TE-RT-3	FHLMC 2073 Z 6.500% 07/15/28	06/04/2002	Greenwich Capital Markets	08/21/2002	Greenwich Capital Markets	13,212,641	12,779,101	13,489,280	12,786,104	7,003			703,177	703,177	202,000	14,314
3133TE-RT-3	FHLMC 2073 Z 6.500% 07/15/28	08/01/2002	Interest Capitalization	08/21/2002	Greenwich Capital Markets	143,525	143,525	146,530	138,891	(4,633)			7,638	7,638	1,813	
3133TS-D2-6	FHLMC 2293 ZK 6.500% 03/15/31	06/04/2002	Greenwich Capital Markets	10/17/2002	Greenwich Capital Markets	10,844,042	10,406,892	10,949,094	10,418,028	11,136			531,066	531,066	266,956	11,748
3133TS-D2-6	FHLMC 2293 ZK 6.500% 03/15/31	10/01/2002	Interest Capitalization	10/17/2002	Greenwich Capital Markets	236,870	236,870	239,165	227,565	(9,306)			11,600	11,600	3,926	
31392D-BS-0	FNMA 2002-33 Z 6.500% 06/25/32	06/14/2002	Greenwich Capital Markets	10/21/2002	Greenwich Capital Markets	1,994,747	1,893,451	1,982,591	1,895,608	2,157			86,983	86,983	50,547	6,483
31392D-BS-0	FNMA 2002-33 Z 6.500% 06/25/32	10/01/2002	Interest Capitalization	10/21/2002	Greenwich Capital Markets	43,572	43,572	43,306	41,406	(2,166)			1,900	1,900	754	
31392D-CF-7	FNMA 2002-37 Z 6.500% 06/25/32	05/31/2002	Greenwich Capital Markets	11/26/2002	Greenwich Capital Markets	15,081,250	14,248,247	15,439,430	14,276,601	28,355			1,162,828	1,162,828	495,619	10,892
31392D-CF-7	FNMA 2002-37 Z 6.500% 06/25/32	11/26/2002	Interest Capitalization	11/26/2002	Greenwich Capital Markets	496,826	496,826	508,626	470,318	(26,508)			38,307	38,307	9,646	
31392P-V2-8	FHLMC 2473 JZ 6.500% 08/15/32	06/28/2002	Lehman	12/04/2002	Lehman	15,000,000	14,315,625	15,304,688	14,337,780	22,155			966,908	966,908	425,692	78,542
31392P-V2-8	FHLMC 2473 JZ 6.500% 08/15/32	12/01/2002	Interest Capitalization	12/04/2002	Lehman	410,675	410,675	419,016	392,544	(18,130)			26,472	26,472	7,243	
38373W-7A-0	GNMA 2002-43 Z 6.500% 01/20/31	06/04/2002	Greenwich Capital Markets	08/22/2002	Greenwich Capital Markets	14,950,000	14,111,398	14,744,437	14,120,816	9,417			623,622	623,622	231,261	72,881
38373W-7A-0	GNMA 2002-43 Z 6.500% 01/20/31	08/01/2002	Interest Capitalization	08/22/2002	Greenwich Capital Markets	162,397	162,397	160,164	153,390	(9,007)			6,774	6,774	2,081	
38373W-R2-6	GNMA 2002-30 Z 6.500% 05/20/32	07/23/2002	Greenwich Capital Markets	10/17/2002	Greenwich Capital Markets	15,162,941	14,759,385	15,134,510	14,766,269	6,884			368,241	368,241	291,598	42,891
38373W-R2-6	GNMA 2002-30 Z 6.500% 05/20/32	10/01/2002	Interest Capitalization	10/17/2002	Greenwich Capital Markets	247,734	247,734	247,270	241,254	(6,481)			6,016	6,016	3,439	
3837H1-R4-5	GNMA 1999-1 Z 6.500% 01/20/29	06/07/2002	Greenwich Capital Markets	10/17/2002	Greenwich Capital Markets	15,256,419	14,741,515	15,490,033	14,757,391	15,876			732,642	732,642	375,579	30,301
3837H1-R4-5	GNMA 1999-1 Z 6.500% 01/20/29	10/01/2002	Interest Capitalization	10/17/2002	Greenwich Capital Markets	333,251	333,251	338,354	322,351	(10,900)			16,003	16,003	5,523	
911551-AA-7	US ARMY HOSP CASH MGMT 7.467% 05/01/32 FUND SENIOR SECURED NOTES 2002-1	05/20/2002	Credit Lyonnais Securities	12/01/2002	Redemption 100.0000	46,000	46,000	46,000	46,000				0	0	1,084	
Total United State						114,064,527	109,319,554	115,434,118	109,334,711	15,156	0	0	6,099,406	6,099,406	2,599,851	310,487
Total United States						114,064,527	109,319,554	115,434,118	109,334,711	15,156	0	0	6,099,406	6,099,406	2,599,851	310,487
3199996 - Bonds - Special Revenue - United States						114,064,527	109,319,554	115,434,118	109,334,711	15,156	0	0	6,099,406	6,099,406	2,599,851	310,487
3199997 - Bonds - Special Revenue - Canada						0	0	0	0	0	0	0	0	0	0	0
3199998 - Bonds - Special Revenue - Other Countries						0	0	0	0	0	0	0	0	0	0	
3199999 - Bonds - Special Revenue						114,064,527	109,319,554	115,434,118	109,334,711	15,156	0	0	6,099,406	6,099,406	2,599,851	310,487
Public Utilities (unaffiliated)																
United States																
010392-CV-8	ALABAMA POWER CO 1ST 7.450% 07/01/23 MORTGAGE	03/19/2002	Salomon Smith Barney	07/09/2002	Call 103.4100	4,000,000	4,035,000	4,136,400	4,034,958	(42)			101,442	101,442	155,622	67,050
283677-AU-6	EL PASO ELECTRIC CO 9.400% 05/01/11 FIRST MORTGAGE	01/02/2002	Salomon Smith Barney	02/26/2002	Salomon Smith Barney	3,000,000	3,273,750	3,300,000	3,268,408	(5,342)			31,592	31,592	94,000	49,350
290408-AB-9	ELWOOD ENERGY LLC 8.159% 07/05/26 SENIOR SECURED NOTES	03/22/2002	Tax Free Exchange	07/05/2002	Redemption 100.0000	63,200	63,200	63,200	63,200				0	0	2,578	
341081-DL-8	FLORIDA PWR & LT CO 7.625% 06/01/24 1ST MORTGAGE	06/17/2002	Salomon Smith Barney	12/09/2002	Call 103.2300	5,000,000	5,162,885	5,161,500	5,155,300	(7,585)			6,200	6,200	199,097	20,122
629377-AD-4	NRG ENERGY INC SR NOTE 7.500% 06/15/07	01/02/2002	Lehman	11/26/2002	Goldman Sachs & Co.	4,160,000	4,078,838	1,008,800	2,704,000	(1,374,838)			(1,695,200)	(1,695,200)	156,000	19,067
629377-AE-2	NRG ENERGY INC SENIOR 7.500% 06/01/09 NOTES	01/02/2002	UBS Warburg	11/26/2002	Goldman Sachs & Co.	5,000,000	4,710,400	1,212,500	3,250,000	(1,460,400)			(2,037,500)	(2,037,500)	187,500	38,542

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62937M-AC-3	NRG SOUTH CENTRAL 8.962% 03/15/16 GENERATING SERIES A SENIOR SECURED	01/16/2002	Lehman	11/15/2002	Lehman	4,507,500	4,813,199	2,884,800	2,959,517	(1,853,682)			(74,717)	(74,717)	201,981	144,753
62937M-AC-3	NRG SOUTH CENTRAL 8.962% 03/15/16 GENERATING SERIES A SENIOR SECURED	01/16/2002	Lehman	03/15/2002	Redemption 100.0000	127,500	136,147	127,500	136,059	(88)			(8,559)	(8,559)	5,713	4,095
62937V-AA-7	NRG ENERGY INC SENIOR 8.700% 03/15/05 NOTES 144A	01/04/2002	BA Securities	11/26/2002	Goldman Sachs & Co	5,000,000	5,125,000	1,212,500	3,250,000	(1,875,000)			(2,037,500)	(2,037,500)	217,500	140,167
668074-AH-0	NORTHWESTERN CORP 144A 8.750% 03/15/12	04/01/2002	Credit Suisse First Boston	10/29/2002	Tax Free Exchange	15,000,000	14,967,810	14,969,763	14,969,763	1,953				0	663,542	30,625
Total United States						45,858,200	46,366,229	34,076,963	39,791,205	(6,575,024)	0	0	(5,714,242)	(5,714,242)	1,883,533	513,771
Other Country																
292689-AD-8	ENERGY CORP OVERSEAS 7.550% 10/15/27 BV GUAR TXU EUROPE LTD	02/04/2002	Lehman	12/03/2002	Various	12,500,000	12,289,375	4,175,000	12,289,375	0	0	0	(8,114,375)	(8,114,375)	471,875	293,611
Total Other Country						12,500,000	12,289,375	4,175,000	12,289,375	0	0	0	(8,114,375)	(8,114,375)	471,875	293,611
3899996 - Bonds - Public Utilities - United States						45,858,200	46,366,229	34,076,963	39,791,205	(6,575,024)	0	0	(5,714,242)	(5,714,242)	1,883,533	513,771
3899997 - Bonds - Public Utilities - Canada						0	0	0	0	0	0	0	0	0	0	0
3899998 - Bonds - Public Utilities - Other Countries						12,500,000	12,289,375	4,175,000	12,289,375	0	0	0	(8,114,375)	(8,114,375)	471,875	293,611
3899999 - Bonds - Public Utilities						58,358,200	58,655,604	38,251,963	52,080,580	(6,575,024)	0	0	(13,828,617)	(13,828,617)	2,355,408	807,382
Industrial & Miscellaneous United States																
001957-BA-6	AT&T 144A SENIOR NOTES 8.000% 11/15/31	04/01/2002	Lehman	08/13/2002	Tax Free Exchange	15,000,000	14,658,000	14,660,967	14,660,967	2,967				0	580,000	443,333
01741R-AA-0	ALLEGHENY TECHNOLOGIES 8.375% 12/15/11 144A	01/10/2002	Various	06/11/2002	Tax Free Exchange	8,360,000	8,578,534	8,573,103	8,573,103	(5,431)				0	47,856	
038522-AC-2	ARAMARK SERVICES 7.000% 07/15/06	01/31/2002	Lehman	02/14/2002	Lehman	6,000,000	5,910,120	5,910,600	5,910,878	758			(278)	(278)	40,833	23,333
079867-AB-3	BELLSOUTH 7.875% 08/01/32 TELECOMMUNICATIONS DEBENTURES	04/25/2002	McDonald & Co	08/01/2002	Call 104.2900	1,975,000	2,054,000	2,059,728	2,053,708	(292)			6,019	6,019	77,766	38,451
196879-AF-7	GOODRICH CORP COLTEK 7.500% 04/15/08	01/29/2002	J P Morgan & Co	05/22/2002	Tax Free Exchange	3,500,000	3,503,710	3,503,710	3,503,710					0	131,250	77,292
20854P-AA-7	CONSOL ENERGY INC 144A 7.875% 03/01/12	03/04/2002	Salomon Smith Barney	07/23/2002	Tax Free Exchange	7,000,000	6,942,180	6,943,511	6,943,511	1,331				0		
22540V-ZZ-8	CSFB TRUST 2002-5 4B1 7.500% 02/25/32	03/12/2002	Credit Suisse First Boston	12/01/2002	Paydown	92,585	94,191	92,585	92,585	(1,606)				0	2,874	366
25179S-AD-2	DEVON ENERGY FINANCING 7.875% 09/30/31 CORP DEBENTURES	03/20/2002	Tax Free Exchange	06/19/2002	Various	15,000,000	14,895,268	16,275,850	14,896,100	832			1,379,750	1,379,750	864,063	
27746Q-AC-8	EASTMAN KODAK CO 6.375% 06/15/06 SERIES A MTN	01/07/2002	Merrill Lynch	02/27/2002	Bear Stearns & Co	5,000,000	4,863,900	4,887,500	4,867,896	3,996			19,604	19,604	69,948	22,135
36157R-D9-3	GE CAPITAL MTG 1999-HE 6.705% 04/25/29 M	01/28/2002	Descap	12/01/2002	Paydown	46,532	45,892	46,532	46,532	640				0	1,573	260
456866-AL-6	JINGERSOLL-RAND CO 7.200% 06/01/25 DEBENTURES	03/13/2002	Bear Stearns & Co	06/13/2002	Bear Stearns & Co	10,000,000	10,147,200	10,539,400	10,146,227	(973)			393,173	393,173	398,000	218,000
460690-AR-1	INTERPUBLIC GRP OF 7.250% 08/15/11 COMPANIES	03/01/2002	Tax Free Exchange	11/20/2002	Various	4,000,000	3,974,157	3,525,000	3,975,781	1,624			(450,781)	(450,781)	223,542	
49228R-AC-7	KERN RIVER FUNDING 6.676% 07/31/16 CORP 144A GUAR KERN RIVER GAS TRANS	01/02/2002	Credit Suisse First Boston	12/31/2002	Redemption 100.0000	215,686	213,020	215,686	213,109	.89			2,577	2,577	7,799	320
52518R-BE-5	LEHMAN STRUCTURED 6.000% 08/26/24 SECURITIES 2001-GE6 A 144A	01/22/2002	Lehman	12/01/2002	Paydown	1,970,150	1,901,195	1,970,150	1,970,150	68,955				0	70,112	9,522
536885-AA-4	LITIGATION SETTLEMENT 6.950% 01/26/32 MONETIZE FEE TRUST PASS THRU CERT 144A	03/11/2002	Deutsche Banc Alex Brown	10/25/2002	Paydown	176,680	166,521	176,680	176,680	10,159				0	6,172	1,705
675748-CF-2	OCWEN RESIDENTIAL MBS 6.853% 06/25/39 CO. 1999-R2 B2 144A	04/25/2002	Greenwich Capital Markets	12/01/2002	Paydown	121,122	117,186	121,122	121,122	3,936				0	3,364	672
699216-AH-0	PARAMOUNT 8.250% 08/01/22 COMMUNICATIONS VIACOM INC DEBENTURES	02/13/2002	Salomon Smith Barney	08/01/2002	Call 103.4670	8,000,000	8,290,000	8,277,360	8,277,600	(12,400)			(240)	(240)	330,000	36,667
745867-AJ-0	PULTE HOMES INC 144A 7.875% 08/01/11 SENIOR NOTES	01/02/2002	Salomon Smith Barney	02/28/2002	Tax Free Exchange	6,000,000	6,091,140	6,090,646	6,090,646	(494)				0	229,688	198,188
745867-AL-5	PULTE HOMES INC SENIOR 7.875% 08/01/11 NOTES	02/28/2002	Tax Free Exchange	03/19/2002	Salomon Smith Barney	5,000,000	5,075,539	5,081,700	5,075,223	(316)			6,477	6,477	60,156	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74622E-AB-8	PURE RESOURCES 7.125% 06/15/11 ROADWAY CORP 144A 8.250% 12/01/08	01/02/2002	Various	03/19/2002	HSBC Securities	15,000,000	14,605,045	14,348,250	14,611,618	8,573			(263,368)	(263,368)	286,979	60,760
769742-AA-5	ROADWAY CORP SCIENCE APPLICATIONS 7.125%	02/12/2002	Credit Suisse First Boston	02/26/2002	Tax Free Exchange	13,000,000	13,423,140	13,421,521	13,421,521	(1,619)				0		208,542
808626-AD-7	07/01/32 INTL 144A SPRINT CAPITAL CORP 8.750% 03/15/32	06/25/2002	J P Morgan & Co.	11/08/2002	Tax Free Exchange	15,000,000	14,825,650	14,826,369	14,826,369	719				0		
852060-AQ-5	144A STRUCTURED ASSET SECS 7.172%	04/01/2002	Lehman	07/10/2002	Tax Free Exchange	15,000,000	14,710,650	14,712,063	14,712,063	1,413				0		72,917
863572-5B-5	03/25/31 2001-2 B2 STRUCTURED ASSET SECS 8.250%	03/26/2002	Lehman	12/01/2002	Paydown	38,111	38,135	38,111	38,111	(24)				0	1,179	205
863572-J9-5	02/25/30 2000-1 B2 STRUCTURED ASSET SEC 7.232%	05/22/2002	Lehman	12/01/2002	Paydown	47,380	49,749	47,380	47,380	(2,369)				0	1,306	293
86358R-MR-5	11/25/31 CORP 2001-13 B1 STRUCTURED ASSET SEC 7.223%	02/26/2002	Lehman	12/01/2002	Paydown	93,101	94,833	93,101	93,101	(1,731)				0	3,131	504
86358R-MS-3	11/25/31 CORP 2001-13 B2 STRUCTURED ASSET SEC 6.686%	03/28/2002	Lehman	12/01/2002	Paydown	43,021	42,557	43,021	43,021	464				0	1,080	17
86358R-OE-0	12/25/31 CORP 2001-17 B2 STRUCTURED ASSET SEC 6.549%	05/14/2002	Lehman	12/01/2002	Paydown	34,529	33,774	34,529	34,529	755				0	777	103
86358R-VR-5	02/25/32 CORP 2002-2 B1 STRUCTURED ASSET SEC 6.500%	11/14/2002	Lehman	12/01/2002	Paydown	8,510	8,806	8,510	8,510	(296)				0	46	28
86358R-WU-7	03/25/32 CORP 2002-3 B1 SUNOCO LOGISTICS 7.250% 02/15/12	11/21/2002	Lehman	12/01/2002	Paydown	9,610	9,909	9,610	9,610	(299)				0	52	43
86765B-AA-7	PARTNER 144A	02/06/2002	Various	02/12/2002	Various	15,000,000	14,914,800	14,676,600	14,915,384	584		(238,784)	(238,784)	104,722		5,035
872384-AA-0	TEPPCO PARTNERS LP 7.625% 02/15/12	02/26/2002	Various	03/21/2002	UBS Warburg	9,000,000	9,026,570	8,935,400	9,026,499	(71)		(91,099)	(91,099)	74,556		9,319
902494-AM-5	TYSON FOODS INC 8.250% 10/01/11	05/02/2002	Tax Free Exchange	11/25/2002	J P Morgan & Co.	5,000,000	4,983,252	5,775,000	4,984,533	1,281		790,467	790,467	276,146		
942683-AA-1	WATSON PHARMACEUTICALS 7.125% 05/15/08 SENIOR NOTES	01/03/2002	HSBC Securities	06/25/2002	HSBC Securities	5,000,000	4,858,200	4,861,200	4,867,398	9,198		(6,198)	(6,198)	223,646		52,448
969457-BN-9	WILLIAMS COMPANIES 9.250% 03/15/04 SENIOR SECURED NOTES	07/09/2002	Tax Free Exchange	12/12/2002	Various	15,000,000	14,988,304	11,500,000	14,992,598	4,294		(3,492,598)	(3,492,598)	1,021,354		
Total United States						204,732,017	204,135,127	202,282,495	204,227,773	92,647	0	0	(1,945,279)	(1,945,279)	5,092,114	1,528,314
Canada																
10549P-AC-5	BRASCAN CORP 8.125% 12/15/08	01/31/2002	HSBC Securities	03/08/2002	Credit Suisse First Boston	3,000,000	3,103,500	3,046,860	3,102,457	(1,043)			(55,597)	(55,597)	61,615	35,885
77509N-AC-7	ROGERS CABLE INC 144A 7.875% 05/01/12	04/25/2002	Salomon Smith Barney	06/28/2002	Tax Free Exchange	7,000,000	6,983,760	6,983,942	6,983,942	182				0		
Total Canada						10,000,000	10,087,260	10,030,802	10,086,399	(861)	0	0	(55,597)	(55,597)	61,615	35,885
Other Country																
21986B-AM-8	CORP ANDINA DE FOMENTO 6.875% 03/15/12 144A SUPRANATIONAL BANK	03/18/2002	Credit Suisse First Boston	07/22/2002	Tax Free Exchange	15,000,000	14,834,400	14,838,126	14,838,126	3,726				0		
35177P-AK-3	FRANCE TELECOM 9.250% 03/01/11	02/15/2002	Tax Free Exchange	03/07/2002	Salomon Smith Barney	4,000,000	4,001,268	4,109,480	4,001,268			108,212	108,212	165,083		
566306-AC-0	MARCONI CORP 7.750% 09/15/10	10/30/2002	Tax Free Exchange	11/26/2002	Deutsche Bank Securities	10,150,000	3,045,640	1,471,750	3,045,640			(1,573,890)	(1,573,890)			
656533-AA-4	NORSKE SKOGINDUSTRIER 7.625% 10/15/11 ASA 144A	02/07/2002	UBS Warburg	02/12/2002	UBS Warburg	10,000,000	10,152,100	10,191,200	10,152,092	(8)		39,108	39,108	239,340	237,222	
Total Other Country						39,150,000	32,033,408	30,610,556	32,037,126	3,718	0	0	(1,426,570)	(1,426,570)	404,423	237,222
4599996 - Bonds - Industrial and Miscellaneous - United States						204,732,017	204,135,127	202,282,495	204,227,773	92,647	0	0	(1,945,279)	(1,945,279)	5,092,114	1,528,314
4599997 - Bonds - Industrial and Miscellaneous - Canada						10,000,000	10,087,260	10,030,802	10,086,399	(861)	0	0	(55,597)	(55,597)	61,615	35,885
4599998 - Bonds - Industrial and Miscellaneous - Other Countries						39,150,000	32,033,408	30,610,556	32,037,126	3,718	0	0	(1,426,570)	(1,426,570)	404,423	237,222
4599999 - Bonds - Industrial and Miscellaneous						253,882,017	246,255,795	242,923,853	246,351,298	95,504	0	0	(3,427,446)	(3,427,446)	5,558,152	1,801,421
Credit Tenant Loans																
United States																
12644@-BL-8	CTL CAPITAL 144A 7.303% 04/15/17 2002-8 HEWITT ASSOCIATES	03/22/2002	BNY Capital	12/15/2002	Redemption 100.0000	96,917	96,917	96,917	96,917	0	0	0	0	0	2,167	0
Total United States						96,917	96,917	96,917	96,917	0	0	0	0	0	2,167	0
4699999 - Bonds - Credit Tenant Loans						96,917	96,917	96,917	96,917	0	0	0	0	0	2,167	0
6099998 - Total - Bonds						456,066,661	444,521,106	426,858,675	438,047,528	(6,473,579)	0	0	(11,188,855)	(11,188,855)	10,779,485	3,126,916
7299999 Totals							444,521,106	426,858,675	438,047,528	(6,473,579)	0	0	(11,188,855)	(11,188,855)	10,779,485	3,126,916

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code or Alien Insurer Identification Number	4 NAIC Valuation Method (See SVO Purposes and Procedures manual)	5 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	6 Total Amount of Such Intangible Assets	7 Book/Adjusted Carrying Value	8 Stock of Such Company Owned by Insurer on Statement Date	
							8 Number of Shares	9 % of Outstanding
67740*-10-4...	Ohio National Life Assurance Corporation.....	89206.....	(ii).....	Yes.....	358,904	122,519,297	3,200,000	100.0
1199999 - Common Stock - U.S LAH Insurer					358,904	122,519,297	XXX	XXX
29379@-10-0...	Enterprise Park, Inc.....	00000.....	(ii).....	No.....	0	1,042,146	5,010,000	100.0
67741#-10-9...	Ohio National Equities, Inc.....	00000.....	(ii).....	No.....	0	4,765,939	3,330,000	100.0
67741@-10-1...	Ohio National Investments, Inc.....	00000.....	(ii).....	No.....	0	409,251	10,000	100.0
68215@-10-6...	O.N. Equity Sales Company.....	00000.....	(ii).....	No.....	0	2,468,918	33,600,000	100.0
1599999 - Common Stock - Other Affiliates					0	8,686,254	XXX	XXX
1699999 - Total Common Stocks					358,904	131,205,551	XXX	XXX
1799999 Totals					358,904	131,205,551	XXX	XXX

- Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$ 450,168,428
- Total amount of intangible assets nonadmitted: \$ 0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	5 Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
68214@-10-7.....	O.N. Investment Management Company.....	O.N. Equity Sales Company.....	0	362,500	100.0
0399999 Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Designation	17 Effective Rate of Interest	
				5 Rate of	6 How Paid							13 Amount Due and Accrued Dec. 31 of Current Year on Bonds Not in Default	14 Gross Amount Received				
Exempt Money Market Mutual Funds																	
31846Y-80-7...	FIRST AMERICAN TREASURY OBLIG-Y	12/31/2002	Direct	0.960	MTLY	12/31/2003	4,966,910			4,966,910	4,966,910		6,809		1	0.427	
7799999 - Exempt Money Market Mutual Funds							4,966,910	0	0	XXX	4,966,910	0	6,809	0	XXX	XXX	
8099999 Totals							4,966,910	(a)	0	0	XXX	4,966,910	0	6,809	0	XXX	XXX

(a) Includes \$0 other than accrual of discount and amortization of premium.

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Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Part C - Section 3

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE

SCHEDULE DM

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair value, and the aggregate difference, if any, between them.

	1	2	3
	Statement (Admitted) Value	Fair Value (a)	Excess of Statement over Fair Value(-), or Fair Value over Statement (+)
1. Bonds	5,075,952,847	5,338,312,388	262,359,541
2. Preferred Stocks	101,234	92,740	(8,494)
3. Totals	5,076,054,081	5,338,405,128	262,351,047

(a) Amortized or book values shall not be substituted for fair values. Describe the sources or methods utilized in determining the fair values.

Merrill Lynch bond pricing through Hub Data, Bloomberg, and US Bancorp were used to obtain fair market values for public issues. Private issues were priced using a matrix program based on quality spread over the final December 31, 2002 Treasury Bond Rates.....

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6
Depository	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
US BANK Cincinnati, Ohio.....				(3,412,594)	
GE CAPITAL CORP Discount Note 1.050% Due 01/02/2003 At Mat.....	1.050	.0	.0	19,999,417	
FIRST AMERICAN TREASURY MTDIDG Account .960% Due 01/02/2003.....	0.960	.0	.80	2,981,156	
UBS FINANCE Discount Note 1.050% Due 01/02/2003 At Mat.....	1.050	.0	.0	14,999,562	
US BANCORP Discount Note 1.050% Due 01/02/2003 At Mat.....	1.050	.0	.0	19,999,417	
US TREASURY NOTES PART .750% DUE 01/02/2003 At Mat.....	0.750	111,082	.833	40,000,000	
COMMERCIAL PAPER.....	1.557	523,014	.0	182,352	
NORTHERN TRUST CONCENTRATION ACCOUNT.....				(35,501,213)	
0199998 Deposits in6 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	XXX			(162,454)	XXX
0199999 Totals - Open Depositories	XXX	634,096	913	59,085,643	XXX
0399999 Total Cash on Deposit	XXX	634,096	913	59,085,643	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	634,096	913	59,085,643	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	135,862,632	4. April	72,215,581	7. July	162,098,096	10. October	79,371,896
2. February	102,788,994	5. May	90,292,674	8. August	157,287,822	11. November	70,551,289
3. March	66,837,735	6. June	129,821,770	9. September	98,062,589	12. December	59,085,643

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
00001	B	US TREAS NOTE 5.750% 08/15/03	Arkansas, BANK OF AMERICA, STATE REGULATORY REQUIREMENT	150,000	150,034	154,172
00002	B	US TREAS NOTE 5.750% 08/15/03	Georgia, WACHOVIA BANK OF GEORGIA, STATE REGULATORY REQUIREMENT	100,000	100,023	102,781
00003	B	US TREAS NOTE 5.750% 08/15/03	Idaho, KEY TRUST COMPANY, STATE REGULATORY REQUIREMENT	250,000	250,057	256,953
00004	B	US TREAS NOTE 5.750% 08/15/03	Massachusetts, FLEET BANK, STATE REGULATORY REQUIREMENT	500,000	500,113	513,905
00005	B	US TREAS NOTE 5.750% 08/15/03	North Carolina, WACHOVIA BANK NA, STATE REGULATORY REQUIREMENT	150,000	150,034	154,172
00006	B	US TREAS NOTE 5.750% 08/15/03	New Mexico, BANK OF SANTA FE, STATE REGULATORY REQUIREMENT	125,000	125,028	128,476
00007	B	US TREAS NOTE 5.750% 08/15/03	Ohio, US BANCORP PLEDGE ACCOUNT, STATE REGULATORY REQUIREMENT	6,540,000	6,541,479	6,721,877
00008	B	PUERTO RICO PUB FIN AUTH 5.600% 08/01/2009	Puerto Rico, US BANCORP, STATE REGULATORY REQUIREMENT	500,000	500,000	500,000
00009	B	US TREAS NOTE 5.750% 08/15/03	South Carolina, BANK OF AMERICA, STATE REGULATORY REQUIREMENT	500,000	500,113	513,905
ZZ99999 - Total - All Policyholders				8,815,000	8,816,881	9,046,241
9999999 Totals				8,815,000	8,816,881	9,046,241

(a) Including \$0 cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.

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