



# ANNUAL STATEMENT

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

## Ohio National Life Assurance Corporation

NAIC Group Code 0704 0704 NAIC Company Code 89206 Employer's ID Number 31-0962495  
(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 06/26/1979 Commenced Business 08/22/1979

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)

Cincinnati, OH 45242 513-794-6100  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address P. O. 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)

Cincinnati, OH 45242 513-794-6100  
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address \_\_\_\_\_

Statement Contact Richard James McDonough 513-794-6100-6500  
(Name) (Area Code) (Telephone Number) (Extension)

richard\_mcdonough@ohionational.com 513-794-4516  
(E-mail Address) (FAX Number)

Policyowner Relations Contact One Financial Way  
(Street and Number)

Cincinnati, OH 45242 513-794-6100-6377  
(City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

### OFFICERS

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

### VICE PRESIDENTS

<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>Ronald John Dolan</u>	<u>Michael Francis Haverkamp #</u>	<u>David Boyers O'Maley</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 [  ] No [  ]
- b. If no,
  - 1. State the amendment number \_\_\_\_\_
  - 2. Date filed \_\_\_\_\_
  - 3. Number of pages attached \_\_\_\_\_



ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION

**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 and Incurred
	2 City	3 State												
RE 1342 - Home Office	Cincinnati	OH	03/29/2001	12/31/2000	29,507,383	0	28,190,650	28,190,650	(757,511)	0	0	244,130	5,087,453	1,835,862
0999999 -					29,507,383	0	28,190,650	28,190,650	(757,511)	0	0	244,130	5,087,453	1,835,862
0399999 - Property occupied by the reporting entity - Administrative					29,507,383	0	28,190,650	28,190,650	(757,511)	0	0	244,130	5,087,453	1,835,862
0399999 - Total property occupied by the reporting entity					29,507,383	0	28,190,650	28,190,650	(757,511)	0	0	244,130	5,087,453	1,835,862
9999999 Totals					29,507,383	0	28,190,650	28,190,650	(757,511)	0	0	244,130	5,087,453	1,835,862

Schedule A - Part 2

**NONE**

Schedule A - Part 3

**NONE**

**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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
	3 City	3 State								
0023811	SACRAMENTO	CA		01/12/1994	8.000	1,122,265	0	0	2,340,000	12/31/1998
0023963	HAWTHORNE	CA		10/09/1986	8.250	215,903	0	0	2,510,000	12/31/2000
0024061	BOULDER	CO		06/25/1987	9.125	435,162	0	0	1,240,000	12/31/2000
0024065	SEATTLE	WA		07/01/1987	8.750	680,036	0	0	2,085,000	12/31/2000
0024305	ZEELAND TWP	MI		12/29/1994	9.250	409,593	0	0	1,175,000	12/31/2001
0024462	NASHVILLE	TN		08/06/1992	9.750	722,545	0	0	4,585,000	12/31/2001
0024480	WESTERVILLE	OH		02/23/1993	9.375	1,879,457	0	0	6,190,000	12/31/2001
0024487	HOUSTON	TX		05/12/1993	8.750	82,617	0	0	3,570,000	12/31/2001
0024493	STOCKTON	CA		06/14/1993	9.125	77,976	0	0	1,915,000	12/31/2001
0024528	SAN JOSE	CA		12/22/1994	9.625	1,118,561	0	0	2,120,000	12/31/2000
0024537	PLYMOUTH	MN		05/03/1995	9.800	2,018,068	0	0	3,410,000	12/31/2001
0024539	COLUMBUS	MS		05/17/1995	9.000	6,591,288	0	0	9,590,000	12/31/2001
0024541	SAN ANTONIO	TX		05/26/1995	9.000	856,774	0	0	1,755,000	12/31/2001
0024545	CLARKSBURG	WV		06/09/1995	8.750	791,105	0	0	1,620,000	12/31/2001
0024546	LODI	OH		06/09/1995	8.750	629,711	0	0	1,145,000	12/31/2001
0024547	SAN ANTONIO	TX		06/15/1995	8.600	3,157,777	0	0	4,880,000	12/31/2001
0024549	SILVERDALE	WA		06/26/1995	9.000	1,694,735	0	0	2,485,000	12/31/2000
0024554	OXFORD	OH		07/25/1995	9.000	4,539,873	0	0	13,345,000	12/31/2001
0024565	STERLING	VA		09/01/1995	8.750	1,851,416	0	0	9,220,000	12/31/2001
0024576	SAN ANTONIO	TX		11/01/1995	7.380	1,131,957	0	0	1,710,000	12/31/2001
0024583	SPOKANE	WA		12/13/1995	8.000	578,766	0	0	1,355,000	12/31/2000
0024592	PIMA COUNTY	AZ		12/29/1995	8.142	10,939,120	0	0	30,305,000	12/31/2001
0024593	GUILFORD COUNTY	NC		12/29/1995	8.350	277,573	0	0	2,350,000	12/31/2001
0024595	BAKERSFIELD	CA		01/26/1996	8.000	118,336	0	0	475,372	12/31/2000
0024605	ORANGE COUNTY	VA		03/11/1996	7.950	2,412,379	0	0	3,660,000	12/31/2000
0024609	SHAKOPEE	MN		03/26/1996	7.950	1,208,684	0	0	3,595,000	12/31/2001
0024623	MINNETONKA	MN		05/16/1996	7.600	6,144,485	0	0	12,145,000	12/31/2001
0024629	WASHINGTON	DC		06/18/1996	7.800	2,397,626	0	0	8,805,000	12/31/2001
0024638	E MANCHESTER TWP	PA		07/31/1996	8.000	1,748,592	0	0	3,100,000	12/31/2001
0024641	N WHITEHALL TWP	PA		08/26/1996	7.875	4,166,444	0	0	8,040,000	12/31/2001
0024665	CALHOUN	GA		11/27/1996	8.625	1,003,520	0	0	2,405,000	12/31/2001
0024678	EAST SETAUKET	NY		12/31/1996	8.100	3,262,121	0	0	5,625,000	12/31/2001
0024680	EL PASO	TX		01/06/1997	9.000	1,167,720	0	0	2,400,000	12/31/2001
0024695	COEUR D'ALENE	ID		03/25/1997	8.000	2,138,262	0	0	2,855,000	12/31/2000
0024700	GREENDALE	WI		04/01/1997	7.850	3,064,793	0	0	4,255,000	12/31/2001
0024702	EARTH CITY	MO		04/10/1997	8.150	2,431,240	0	0	5,045,000	12/31/2001
0024704	STATE COLLEGE	PA		04/28/1997	7.875	2,712,001	0	0	4,230,000	12/31/2001
0024705	PATTON TWP	PA		04/28/1997	7.875	1,719,963	0	0	2,455,000	12/31/2001
0024707	PISCATAWAY	NJ		04/29/1997	8.250	2,812,348	0	0	5,675,000	12/31/2001
0024708	GRAND RAPIDS TWP	MI		04/30/1997	8.500	3,438,164	0	0	11,705,000	12/31/2001
0024709	LOVELAND	OH		04/30/1997	8.000	4,060,047	0	0	5,630,000	12/31/2001
0024712	INDIANAPOLIS	IN		05/06/1997	8.375	883,126	0	0	1,635,000	12/31/2001
0024713	SEVIERVILLE	TN		05/12/1997	8.250	3,504,609	0	0	6,430,000	12/31/2001
0024714	FLINT	MI		05/19/1997	7.800	762,809	0	0	4,290,000	12/31/2001
0024718	EL PASO	TX		05/30/1997	8.400	816,840	0	0	2,625,000	12/31/2001
0024719	PLAINFIELD	IN		06/12/1997	8.450	828,575	0	0	1,735,000	12/31/2001
0024720	BERLIN	MD		06/16/1997	9.100	2,490,824	0	0	4,070,000	12/31/2000
0024725	SAN ANTONIO	TX		06/19/1997	8.500	2,445,053	0	0	3,995,000	12/31/2001
0024727	CHICAGO	IL		06/26/1997	8.000	735,153	0	0	1,400,000	12/31/2000
0024740	EL PASO COUNTY	TX		08/21/1997	8.200	1,873,952	0	0	3,420,000	12/31/2001
0024741	ONONDAGA	NY		08/22/1997	8.000	1,026,377	0	0	1,990,000	12/31/2000
0024743	CHESTERFIELD CO	VA		08/28/1997	8.100	973,124	0	0	1,610,000	12/31/2000
0024744	EL PASO	TX		08/28/1997	8.375	1,871,432	0	0	5,090,000	12/31/2001
0024745	SAN ANTONIO	TX		08/29/1997	8.125	1,955,673	0	0	2,950,000	12/31/2001
0024746	AMHERST	NY		09/26/1997	8.550	1,730,131	0	0	3,190,000	04/18/1997
0024747	LYNDON	KY		09/30/1997	8.000	2,044,873	0	0	2,875,000	12/31/2001
0024750	DOUGLASS TWP	PA		09/30/1997	8.000	2,175,374	0	0	5,570,000	12/31/2001
0024751	HOUSTON	TX		09/30/1997	7.875	3,066,848	0	0	4,425,000	12/31/2000
0024752	SAN ANTONIO	TX		10/02/1997	7.880	4,690,383	0	0	8,255,000	12/31/2001
0024761	EDINA	MN		10/31/1997	7.820	2,963,880	0	0	6,310,000	12/31/2001
0024762	SODDY-DAISY	TN		11/03/1997	8.000	283,528	0	0	517,892	12/31/2001

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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								
0024763	CHATTANOOGA	TN		11/03/1997	8.000	208,242	0	0	401,342	12/31/2001
0024785	BIRMINGHAM	AL		05/13/1998	7.650	1,439,947	0	0	2,350,000	12/31/2001
0024786	COLUMBUS	GA		06/03/1998	7.250	884,071	0	0	2,005,000	12/31/2001
0024796	JEFFERSONTOWN	KY		09/18/1998	7.280	512,989	0	0	795,000	12/31/2000
0024797	SOUTH HOLLAND	IL		09/22/1998	7.080	55,324	0	0	167,449	12/31/2000
0024798	FAYETTEVILLE	NC		09/30/1998	7.165	197,898	0	0	311,898	12/31/2001
0024799	BOULDER CITY	NV		10/15/1998	7.000	3,203,570	0	0	5,165,000	12/31/2001
0024807	BROKEN ARROW	OK		10/22/1998	7.240	1,236,662	0	0	2,805,000	12/31/2001
0024808	PHARR	TX		10/26/1998	7.520	1,241,518	0	0	2,120,000	12/31/2001
0024809	COLONIAL HGTS	TN		10/30/1998	7.400	1,746,719	0	0	2,815,000	12/31/2001
0024810	LOUISVILLE	KY		10/30/1998	7.200	617,959	0	0	1,590,000	12/31/2001
0024811	OMAHA	NE		11/02/1998	7.125	3,865,270	0	0	5,730,000	12/31/2000
0024812	OMAHA	NE		11/02/1998	7.125	3,589,167	0	0	4,700,000	12/31/2000
0024813	ONTARIO	CA		11/03/1998	8.000	4,069,487	0	0	7,065,000	12/31/2000
0024814	NEWPORT BEACH	CA		11/09/1998	6.810	2,490,250	0	0	4,050,000	12/31/2000
0024818	PLYMOUTH	MN		12/01/1998	7.350	10,285,808	0	0	16,060,000	12/31/2001
0024832	VISALIA	CA		02/10/1999	7.300	5,251,340	0	0	7,890,000	12/31/2000
0024833	POMPANO BEACH	FL		02/17/1999	7.125	758,333	0	0	1,150,000	12/31/2000
0024837	FT LAUDERDALE	FL		02/26/1999	6.750	233,916	0	0	543,864	12/31/2001
0024845	INDIANAPOLIS	IN		03/30/1999	6.770	10,195,260	0	0	13,950,000	12/31/2001
0024849	BOCA RATON	FL		04/08/1999	6.900	6,432,240	0	0	12,935,000	12/31/2001
0024850	HENDERSON	NV		04/13/1999	6.850	4,004,965	0	0	7,195,000	12/31/2001
0024853	NEW BRAUNFELS	TX		04/30/1999	6.970	1,468,545	0	0	2,095,000	12/31/2001
0024856	MAYSVILLE	KY		05/25/1999	7.000	2,741,594	0	0	5,730,000	12/31/2001
0024867	OWEGO	NY		08/31/1999	7.500	4,102,839	0	0	5,580,000	12/31/2000
0024869	CAYCE	SC		10/13/1999	7.250	2,962,263	0	0	8,530,000	12/31/2001
0024871	BELL GARDENS	CA		10/19/1999	7.350	99,658	0	0	214,357	12/31/1999
0024872	OAKWOOD	GA		10/22/1999	7.000	762,112	0	0	1,307,595	12/31/2001
0024881	ELKTON	MD		02/15/2000	8.050	3,890,943	0	0	5,330,000	12/31/2001
0024882	LOWER ALLEN TWP	PA		02/22/2000	8.020	4,711,083	0	0	7,105,000	12/31/2001
0024883	LOS ANGELES	CA		04/26/2000	8.650	1,082,673	0	0	3,705,000	12/31/2000
0024884	LOUISA	KY		04/28/2000	8.000	2,118,938	0	0	3,100,000	12/31/2001
0024885	BEAVERCREEK TWP	OH		05/11/2000	8.250	1,233,000	0	0	1,760,000	12/31/2001
0024891	TAYLORS	SC		09/07/2000	8.000	9,138,954	0	0	12,790,000	12/31/2000
0024893	ALBUQUERQUE	NM		11/06/2000	9.000	1,777,458	0	0	2,555,000	12/31/2001
0024901	CRAWFORDSVILLE	IN		04/18/2001	8.650	2,432,552	0	0	3,800,000	03/26/2001
0024902	HALLS CROSSROAD	TN		05/16/2001	8.000	888,215	0	0	1,260,000	03/12/2001
0024905	BATTLE CREEK	MI		08/30/2001	8.200	4,346,676	0	0	6,410,000	12/31/2001
0024906	OLIVE TWP	IN		08/30/2001	8.200	2,101,683	0	0	5,100,000	07/23/2001
0024907	TOWNSEND TWP	OH		08/30/2001	8.200	2,717,872	0	0	4,000,000	07/18/2001
0024908	NAVHILLE	TN		08/30/2001	8.200	1,289,672	0	0	1,900,000	07/19/2001
0024909	KNOX COUNTY	TN		08/30/2001	8.200	1,700,459	0	0	2,500,000	08/09/2001
0024910	ROWAN COUNTY	NC		08/30/2001	8.200	2,173,338	0	0	3,200,000	07/20/2001
0024911	KNOXVILLE	TN		08/31/2001	7.750	1,818,196	0	0	2,500,000	06/07/2001
0024912	VERNON TOWNSHIP	PA		09/10/2001	8.210	1,006,384	0	0	1,775,000	08/01/2001
0024913	KNOX COUNTY	TN		10/12/2001	7.750	2,118,634	0	0	2,875,000	08/07/2001
0024914	ORANGE COUNTY	FL		11/05/2001	7.750	4,979,283	0	0	8,050,000	03/02/2001
0024915	DAYTONA BEACH	FL		11/06/2001	8.100	2,556,625	0	0	3,725,000	08/28/2001
0024916	ELIZABETHTOWN	KY		11/15/2001	7.500	1,732,466	0	0	2,500,000	10/18/2001
0024917	MUSKOGEE	OK		12/21/2001	7.500	1,857,062	0	0	3,050,000	12/08/2001
0024918	HUNTINGTON	WV		01/15/2002	8.250	6,684,564	0	0	9,505,000	12/31/2002
0024919	FISHERS	IN		02/20/2002	7.250	2,047,347	0	0	2,760,000	12/31/2002
0024922	BIRMINGHAM	AL		04/09/2002	7.680	7,721,433	0	0	10,500,000	03/01/2002
0024924	COLUMBUS	OH		05/01/2002	7.500	1,452,338	0	0	2,100,000	03/21/2002
0024925	SUGAR LAND	TX		05/03/2002	7.500	1,120,396	0	0	1,700,000	02/05/2002
0024926	EL PASO	TX		05/17/2002	7.850	4,949,979	0	0	6,760,000	01/17/2002
0024927	BROOKSVILLE	FL		05/20/2002	7.500	1,285,690	0	0	1,865,000	05/02/2002
0024947	COLUMBIA	MD		10/15/2002	6.875	1,996,882	0	0	3,000,000	09/04/2002
0024973	BEND	OR		12/23/2002	8.800	4,121,999	0	0	4,214,270	11/30/2002
0R23950	OMAHA	NE		05/01/1996	7.750	399,344	0	0	1,170,000	12/31/1999
0R23961	COLUMBUS	OH		10/01/1996	8.250	53,360	0	0	355,000	12/31/2001

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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									
OR23964	OSHTEMO TWP	MI		10/30/1996	8.625	652,401	0	0	4,830,000	12/31/2001	
OR23982	LINCOLN	NE		06/24/1996	8.000	1,137,766	0	0	2,475,000	12/31/1999	
OR23983	LINCOLN	NE		06/24/1996	8.000	1,024,061	0	0	1,865,660	12/31/1998	
OR23986	CORAL COVE	FL		04/15/1996	7.625	2,413,862	0	0	5,410,000	12/31/2001	
OR24064	TUCKER	GA		04/02/1999	7.000	124,328	0	0	354,114	12/31/2001	
OR24066	GREELEY	CO		07/31/1997	8.700	373,465	0	0	915,000	12/31/2001	
OR24075	CLIVE	IA		10/29/1997	8.250	659,990	0	0	1,015,000	12/31/2000	
OR24076	FRANKLIN TWP	OH		06/10/1996	7.750	527,384	0	0	1,220,000	12/31/2001	
OR24116	FRESNO	CA		12/30/1997	7.875	2,463,738	0	0	4,190,000	12/31/2000	
OR24143	OMAHA	NE		04/29/1998	7.250	681,513	0	0	1,495,000	12/31/2000	
OR24145	MOUNTAIN BROOK	AL		04/30/1999	7.125	1,996,869	0	0	3,170,000	12/31/2001	
OR24155	PIMA COUNTY	AZ		06/20/1996	8.000	955,607	0	0	2,545,000	12/31/2001	
OR24178	DICKINSON	TX		08/31/1998	7.750	1,747,581	0	0	2,215,000	12/31/2001	
OR24210	SAN ANTONIO	TX		12/29/1995	8.000	1,733,511	0	0	2,350,000	12/31/2001	
OR24217	HIGH POINT	NC		02/28/2000	7.625	879,236	0	0	1,445,000	12/31/2000	
OR24219	ALTADENA	CA		04/01/1998	7.400	3,498,040	0	0	10,330,000	12/31/2001	
OR24222	ANDERSON TWP	OH		03/01/1999	7.250	1,145,596	0	0	1,795,000	12/31/2001	
OR24223	MIAMI BEACH	FL		12/08/1999	8.500	3,554,756	0	0	5,400,000	12/31/2001	
OR24234	NEW BRIGHTON	MN		04/29/1999	7.250	75,094	0	0	113,776	12/31/2001	
OR24285	PORTAGE	MI		12/19/1997	7.680	154,820	0	0	255,351	12/31/2001	
OR24295	FULTON COUNTY	GA		12/18/2000	8.250	1,838,529	0	0	5,945,000	12/31/2001	
OR24298	ALBUQUERQUE	NM		08/24/1999	7.500	701,861	0	0	1,100,000	12/31/1999	
OR24321	URBAN DALE	IA		03/31/1998	7.400	2,634,465	0	0	3,730,000	12/31/2000	
OR24401	GREELEY	CO		12/01/1995	8.000	1,349,790	0	0	2,715,000	12/31/2001	
OR24422	LAS VEGAS	NV		03/27/1996	7.850	2,692,369	0	0	4,820,000	12/31/1999	
OR24424	COON RAPIDS	MN		03/21/1996	8.000	1,051,022	0	0	1,940,000	12/31/2001	
OR24427	TACOMA	WA		05/01/1996	7.625	1,008,200	0	0	1,895,000	12/31/2000	
OR24458	DELTA TWP	MI		05/22/1997	7.740	378,732	0	0	780,349	12/31/2001	
OR24474	WASHINGTON	DC		12/07/1998	7.750	1,220,655	0	0	6,025,000	12/31/2001	
OR24512	WARREN	MI		06/29/2000	7.690	2,542,652	0	0	5,255,000	12/31/2001	
0599999	- Mortgages in good standing - Commercial Mortgages - All Other						330,312,906	0	0	621,148,288	XXX
0799999	- Total - Mortgages in Good Standing						330,312,906	0	0	621,148,288	XXX
0024136	BEVERLY HILLS	CA		02/01/1988	10.000	1,674,770	0	0	2,245,000	12/31/1998	
OR24185	NEW ALBANY	IN		05/31/1996	8.000	2,636,198	0	0	9,780,000	12/31/2001	
1299999	- Restructured mortgages - Commercial Mortgages - All Other						4,310,968	0	0	12,025,000	XXX
1499999	- Total - Restructured Mortgages						4,310,968	0	0	12,025,000	XXX
9999999	Totals						334,623,873	0	0	633,173,288	XXX

General Interrogatory:

- Mortgages in good standing .....\$ .....0 unpaid taxes .....\$ .....0 interest due and unpaid.
- Restructured mortgages .....\$ .....0 unpaid taxes .....\$ .....11,165 interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure .....\$ .....0 unpaid taxes .....\$ .....0 interest due and unpaid.
- Mortgages in process of foreclosure .....\$ .....0 unpaid taxes .....\$ .....0 interest due and unpaid.

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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										
0023883	TULSA	OK		03/01/1994	2,564,811	0	0	2,540,393	2,540,393	0	0	0
0024254	MONTGOMERY	OH		03/31/1989	270,893	0	0	227,356	227,356	0	0	0
0024276	PERRINE	FL		06/01/1994	1,254,287	0	0	1,156,901	1,156,901	0	0	0
0024463	HOLLYWOOD	FL		08/20/1992	1,645,779	0	0	1,618,611	1,618,611	0	0	0
0024466	MOORHEAD	MN		10/07/1992	1,025,546	0	0	1,000,988	1,000,988	0	0	0
0024467	FARGO	ND		10/07/1992	1,281,975	0	0	1,251,284	1,251,284	0	0	0
0024542	ALEXANDRIA	VA		06/01/1995	1,947,197	0	0	1,855,036	1,855,036	0	0	0
0024548	REDDING	CA		06/22/1995	1,706,209	0	0	1,687,280	1,687,280	0	0	0
0024569	FORT WORTH	TX		09/29/1995	2,881,459	0	0	2,830,839	2,830,839	0	0	0
0024574	GLENDALE	WI		11/01/1995	1,355,428	0	0	1,329,554	1,329,554	0	0	0
0024630	MADISON	WI		06/27/1996	2,454,114	0	0	2,396,793	2,396,793	0	0	0
0024686	GENESEE	CO		02/25/1997	925,792	0	0	925,792	925,792	0	0	0
0024687	GENESEE	CO		02/25/1997	1,366,675	0	0	1,366,675	1,366,675	0	0	0
0024710	MADISON	WI		04/30/1997	1,303,969	0	0	1,277,566	1,277,566	0	0	0
0024889	ALBUQUERQUE	NM		07/24/2000	668,245	0	0	641,857	641,857	0	0	0
0024904	ALBUQUERQUE	NM		08/30/2001	1,910,455	0	0	1,870,250	1,870,250	0	0	0
OR24153	AUSTIN	TX		12/29/1995	2,110,225	0	0	2,067,747	2,067,747	0	0	0
0199999 - Mortgages closed by repayment					26,673,059	0	0	26,044,923	26,044,923	0	0	0
OR24285	PORTAGE	MI		12/19/1997	1,431,442	0	0	1,425,299	1,411,046	0	(14,253)	(14,253)
OR24458	DELTA TOWNSHIP	MI		05/22/1997	3,642,688	0	0	3,566,651	3,530,985	0	(35,667)	(35,667)
0299999 - Mortgages sold					5,074,130	0	0	4,991,950	4,942,031	0	(49,920)	(49,920)
<b>9999999 Totals</b>					<b>31,747,189</b>	<b>0</b>	<b>0</b>	<b>31,036,873</b>	<b>30,986,954</b>	<b>0</b>	<b>(49,920)</b>	<b>(49,920)</b>

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 Number of Units and Description	Location		4 Name of Vendor	5 Date Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment
	2 City	3 State							
RIMCO PARTNERS LTD II	Houston	Texas	RIMCO Partners LTD II	04/30/2001	58,868	0	58,868	33,947	0
RIMCO PARTNERS LTD IV	Houston	Texas	RIMCO Partners LTD IV	04/30/2001	66,807	0	66,807	26,896	0
0199999 - Oil and Gas Production Payments					125,675	0	125,675	60,843	0
Abry Broadcasting II	Boston	Massachusetts	Venture Capital, L.P.	04/30/2001	2,100,995	0	2,100,995	(365,605)	0
Abry Broadcasting III	Boston	Massachusetts	Venture Capital, L.P.	04/30/2001	7,167,228	0	7,167,228	(612,575)	0
Abry Broadcasting IV	Boston	Massachusetts	Venture Capital, L.P.	04/30/2001	3,509,990	0	3,509,990	183,352	0
Asia Pacific Growth Fund L.P.	San Francisco	California	Asia Pacific	04/30/2001	424,701	0	424,701	(163,985)	0
BHC Interim	New York	New York	BHC Interim Funding, L.P.	04/30/2001	6,408,013	0	6,408,013	627,799	0
Blue Chip Capital Fund II	Cincinnati	Ohio	Blue Chip	04/30/2001	2,904,119	0	2,904,119	(928,207)	0
Blue Chip Funding I - Capital Fund	Cincinnati	Ohio	Blue Chip	04/30/2001	373,346	0	373,346	(317,784)	0
Blue Chip Funding II - Opportunity Fund	Cincinnati	Ohio	Blue Chip	04/30/2001	17,640	0	17,640	(19,714)	0
Compass Partners European Equity Fund	New York	New York	Compass Partners	04/30/2001	6,420,160	0	6,420,160	(268,849)	0
Primus Capital Fund II	Cleveland	Ohio	Primus	04/30/2001	48,322	0	48,322	3,315	0
R.W. Allsop and Associates III	Cedar Rapids	Iowa	Venture Capital, L.P.	04/30/2001	77,590	0	77,590	(1,249)	0
0799999 - Joint Venture Interests - Fixed Income					29,452,104	0	29,452,104	(1,863,502)	0
9999999 Totals					29,577,779	0	29,577,779	(1,802,659)	0

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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				
Issuer Obligations (10)																								
United States																								
3133MS-NT-3	FEDERAL HOME LOAN BANK SERIES HM17		5.650	AO	10/10/2017			15,000,000	15,000,000	0.0000	15,000,000	15,000,000	190,688						10/03/2002	5.650				
3133MT-NL-8	FEDERAL HOME LOAN BANK SERIES JN17		5.750	MN	11/13/2017			15,000,000	15,000,000	0.0000	15,000,000	15,000,000	115,000						11/05/2002	5.750				
3133MU-J7-1	FEDERAL HOME LOAN BANK SERIES L117		5.850	JD	12/11/2017			15,000,000	15,000,000	0.0000	15,000,000	15,000,000	48,750						12/04/2002	5.850				
3136F2-RV-2	FANNIE MAE		5.950	AO	10/30/2013			15,000,000	15,000,000	0.0000	15,000,000	15,000,000	151,229						10/25/2002	5.950				
912810-DT-2	US TREAS BOND		9.875	MN	11/15/2015			102,615	100,000	154.3750	154,375	103,500	1,282	9,875	(101)				12/16/1985	9.518				
912810-DW-5	US TREAS BOND		7.250	MN	05/15/2016			4,851,594	5,000,000	128.0630	6,403,150	4,805,469	47,065	362,500	6,232				12/04/1992	7.608				
912810-EJ-3	US TREAS BOND		8.125	MN	05/15/2021			4,023,964	4,000,000	140.5630	5,622,520	4,027,500	42,196	325,000	(557)				03/23/1992	8.062				
912810-EM-6	US TREAS BOND		7.250	FA	08/15/2022			5,194,047	5,000,000	130.1560	6,507,800	5,210,084	136,923	362,500	(4,578)				01/21/1999	6.886				
912810-ET-1	US TREAS BOND		7.625	FA	02/15/2025			11,259,266	10,000,000	136.6880	13,668,800	11,348,164	288,010	762,500	(24,901)				01/21/1999	6.540				
Total United States								85,431,486	84,100,000	XXX	92,356,645	85,494,717	1,021,143	1,822,375	(23,905)	0	0	XXX	XXX	XXX				
0199999 - Total Bonds - U.S. Government - Issuer Obligations								85,431,486	84,100,000	XXX	92,356,645	85,494,717	1,021,143	1,822,375	(23,905)	0	0	XXX	XXX	XXX				
Single Class Mortgage (SC)																								
United States																								
36202B-RB-3	GNMA II SF POOL# 001382	*	10.000	MTLY	04/20/2020			8,653	8,653	0.0000	8,653	8,653	.72	865					04/19/1990	9.766				
36202B-U9-4	GNMA II SF POOL# 001508		10.000	MTLY	11/20/2020			6,588	6,588	0.0000	6,588	6,588	.55	659					11/21/1990	9.547				
36202B-UP-8	GNMA II SF POOL# 001490		10.000	MTLY	10/20/2020			9,432	9,452	0.0000	9,432	9,435	.79	945					10/18/1990	10.108				
36202B-VT-9	GNMA II SF POOL# 001526		10.000	MTLY	12/20/2020			15,283	14,972	0.0000	15,283	15,272	125	1,497	15				12/20/1990	7.711				
362031-ED-4	GNMA I SF POOL# 005532		8.500	MTLY	03/15/2005			1,389	1,392	0.0000	1,389	1,402	.10	118	(7)				03/01/1975	8.529				
362035-PN-1	GNMA I SF POOL# 009429		7.500	MTLY	01/15/2006			6,905	6,995	0.0000	6,905	6,628	.44	525	132				11/22/1977	8.293				
362037-EQ-2	GNMA I SF POOL# 010943		8.000	MTLY	07/15/2006			13,724	14,680	0.0000	13,724	11,194	.98	1,174	1,866				12/26/1984	11.978				
362041-2X-2	GNMA I SF POOL# 014290		7.500	MTLY	07/15/2007			22,611	22,908	0.0000	22,611	21,862	143	1,718	.51				08/24/1977	8.083				
362042-NA-7	GNMA I SF POOL# 014785		8.000	MTLY	01/15/2007			35,984	36,114	0.0000	35,984	35,945	241	2,889	2				09/19/1977	8.149				
362043-YJ-4	GNMA I SF POOL# 016013		7.500	MTLY	03/15/2007			2,946	2,988	0.0000	2,946	2,853	.19	224	3				08/23/1977	8.202				
362050-Y8-3	GNMA I SF POOL# 022335		8.000	MTLY	02/15/2008			19,030	19,787	0.0000	19,030	18,934	132	1,583	(440)				03/21/1978	12.023				
362053-ZB-9	GNMA I SF POOL# 025038		8.250	MTLY	05/15/2008			54,730	56,530	0.0000	54,730	53,386	389	4,664	708				09/19/1978	9.955				
362073-TQ-1	GNMA I SF POOL# 042859		11.000	MTLY	09/15/2010			23,677	24,964	0.0000	23,677	22,242	229	2,746	117				10/21/1980	12.779				
362084-ZJ-7	GNMA I SF POOL# 052945		15.000	MTLY	07/15/2012			6,656	6,683	0.0000	6,656	6,666	.84	1,002	(5)				08/20/1982	15.414				
362086-DP-2	GNMA I SF POOL# 054110		16.000	MTLY	12/15/2011			2,759	2,813	0.0000	2,759	2,732	.38	450	12				01/29/1982	16.945				
Total United States								230,367	235,519	XXX	230,367	223,792	1,758	21,059	2,454	0	0	XXX	XXX	XXX				
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities								230,367	235,519	XXX	230,367	223,792	1,758	21,059	2,454	0	0	XXX	XXX	XXX				
0399996 - Bonds - U.S. Government								85,661,853	84,335,519	XXX	92,587,012	85,718,509	1,022,901	1,843,434	(21,451)	0	0	XXX	XXX	XXX				
0399999 - Total - U.S. Government Bonds								85,661,853	84,335,519	XXX	92,587,012	85,718,509	1,022,901	1,843,434	(21,451)	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			
1099999 - Total - All Other Government Bonds								0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX			
Political Subdivisions of States																								
Issuer Obligations (10)																								
United States																								
Kentucky																								
691021-GF-0	OWENSBORO KY ELEC LT & PWR REV USD Cost = 140,000 Par = 140,000		8.250	JJ	01/01/2003			140,000	140,000	0.0000	140,000	140,000	5,775	11,550					1PE	10/23/1991	8.250			
Total Kentucky								140,000	140,000	XXX	140,000	140,000	5,775	11,550	0	0	0	0	XXX	XXX	XXX			
Total United States								140,000	140,000	XXX	140,000	140,000	5,775	11,550	0	0	0	0	XXX	XXX	XXX			
1899999 - Total Bonds - Political Subdivisions - Issuer Obligations								140,000	140,000	XXX	140,000	140,000	5,775	11,550	0	0	0	0	XXX	XXX	XXX			
2499996 - Bonds - Political Subdivision - United States								140,000	140,000	XXX	140,000	140,000	5,775	11,550	0	0	0	0	XXX	XXX	XXX			
2499997 - Bonds - Political Subdivision - Canada								0	0	XXX	0	0	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	0	0	0	XXX	XXX	XXX
2499999 - Total - Political Subdivisions Bonds								140,000	140,000	XXX	140,000	140,000	5,775	11,550	0	0	0	0	0	0	XXX	XXX	XXX	
Special Revenue & Assessment																								
Issuer Obligations (10)																								
United States																								
United States																								

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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			
076523-AA-7	CITY OF BEDFORD VIRGINIA LESSEE - APPALACHIAN POWER CO.		7.810	MN	05/01/2026			2,435,000	2,435,000	100.0000	2,435,000	2,435,000	31,696	190,174				2	06/07/1996	7.811			
080329-CD-5	BELMONT CNTY OH SWR DIST 3		4.250	AO	04/01/2004			8,000	8,000	100.3700	8,030	8,000	85	340				2	10/07/1964	4.250			
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			
88275F-BW-8	TX DEPT OF HSG & COMM AFFAIRS		7.760	MS	09/01/2017			3,000,000	3,000,000	0.0000	3,000,000	3,000,000	77,600	232,800				1PE	11/16/1995	7.760			
Total United States								6,389,791	6,393,000	XXX	6,389,821	6,388,500	114,058	477,417	223	0	0	XXX	XXX	XXX			
Total United States								6,389,791	6,393,000	XXX	6,389,821	6,388,500	114,058	477,417	223	0	0	XXX	XXX	XXX			
2599999 - Total Bonds - Special Revenue - Issuer Obligations								6,389,791	6,393,000	XXX	6,389,821	6,388,500	114,058	477,417	223	0	0	XXX	XXX	XXX			
Defined Multi-Class Residential (DR)																							
United States																							
United States																							
312910-E3-2	FHLMC REMIC 1320 H		7.000	MTLY	07/15/2007	04/01/2007	100.000	1,631,128	1,664,712	0.0000	1,631,128	1,545,841	9,711	116,530	12,728			1	11/30/1992	8.005			
312910-LH-3	FHLMC REMIC 1298 J		7.500	MTLY	04/15/2007	02/01/2005	100.000	175,530	175,242	0.0000	175,530	181,047	1,095	13,143	(399)			1	05/19/1993	7.035			
312914-VD-3	FHLMC REMIC 1465 G		7.000	MTLY	12/15/2007	06/01/2006	100.000	938,324	936,080	0.0000	938,324	964,162	5,460	65,526	(3,428)			1	07/07/1993	6.661			
312915-V5-7	FHLMC REMIC 1503 VC		7.000	MTLY	05/15/2008	05/01/2008	100.000	1,002,380	1,000,000	0.0000	1,002,380	1,028,750	5,833	70,000	(5,502)			1	07/07/1993	6.683			
31340Y-4Z-9	FHLMC REMIC 93 H		8.500	MTLY	11/15/2020	12/15/2016	100.000	723,052	714,718	0.0000	723,052	747,773	5,063	60,751	(2,221)			1	04/14/1993	7.952			
31340Y-ZM-4	FHLMC REMIC 69 F		9.000	MTLY	12/15/2005	09/15/2004	100.000	18,481	18,379	0.0000	18,481	19,028	74	1,654	(62)			1	11/15/1991	7.533			
31358G-HJ-9	FNMA REMIC 1991-32 H		7.500	MTLY	04/25/2021	10/01/2016	100.000	1,716,682	1,721,531	0.0000	1,716,682	1,726,299	10,760	129,115	(1,626)			1	06/14/1993	7.518			
31358M-SG-5	FNMA REMIC 1992-76 GB		8.000	MTLY	05/25/2007	05/01/2007	100.000	2,023,596	2,000,000	0.0000	2,023,596	2,095,625	13,333	160,000	(10,405)			1	06/02/1993	7.463			
31358P-HV-2	FNMA REMIC G92-35 EB		7.500	MTLY	07/25/2022	06/01/2022	100.000	785,576	787,855	0.0000	785,576	789,579	4,924	59,089	(716)			1	05/07/1993	7.526			
31358Q-EU-5	FNMA REMIC 1992-162 D		7.000	MTLY	09/25/2022	09/01/2022	100.000	4,928,565	5,000,000	0.0000	4,928,565	4,845,313	29,167	350,000	22,844			1	03/04/1996	7.497			
31358T-N8-8	FNMA REMIC 1993-30 VC		7.500	MTLY	03/25/2008	03/01/2008	100.000	2,005,841	2,000,000	0.0000	2,005,841	2,087,500	12,500	150,000	(14,559)			1	08/18/1993	6.953			
31359B-D4-6	FNMA REMIC 1993-129 H		6.500	MTLY	08/25/2008	04/01/2007	100.000	1,990,430	2,000,000	0.0000	1,990,430	1,988,125	10,833	130,000	353			1	08/30/1993	6.609			
31359B-G9-2	FNMA REMIC 1993-140 G		6.250	MTLY	02/25/2012	02/01/2003	100.000	36,774	36,921	0.0000	36,774	37,198	192	2,307	(30)			1	08/30/1993	6.135			
31359B-H2-6	FNMA REMIC 1993-140 H		6.500	MTLY	03/25/2013	07/01/2006	100.000	996,628	1,000,000	0.0000	996,628	1,002,500	5,417	65,000	(1,031)			1	08/30/1993	6.496			
31392D-2B-7	FNMA 2002-59 ZB		6.000	MTLY	09/25/2032	05/01/2032	100.000	14,460,419	15,302,258	0.0000	14,460,419	14,449,133	76,511	302,258	11,287			1	12/01/2002	6.680			
31392E-5B-2	FNMA 2002-79 Z		5.500	MTLY	11/15/2022		0.000	0	0	0.0000	0	0	57,818					1	11/05/2002	0.000			
31392R-WT-4	FHLMC 2492 Z		5.500	MTLY	08/15/2032	11/01/2031	100.000	6,141,600	7,129,218	0.0000	6,141,600	6,133,905	32,676	129,218	7,695			1	12/01/2002	6.869			
31392W-D9-8	FHLMC 2514 PZ		5.500	MTLY	10/15/2032	07/01/2032	100.000	9,291,822	10,091,876	0.0000	9,291,822	9,291,876	46,254	91,877	(54)			1	12/01/2002	6.046			
31392W-DL-1	FHLMC 2514 ZA		5.500	MTLY	10/15/2032	07/01/2032	100.000	8,619,864	9,587,282	0.0000	8,619,864	8,618,016	43,942	43,741	1,848			1	12/01/2002	6.429			
38373V-PY-0	GNMA 2002-64 ZH		6.000	MTLY	09/16/2032	11/01/2028	100.000	7,012,794	7,105,526	0.0000	7,012,794	7,012,730	35,528	35,351	64			1	12/01/2002	6.165			
Total United States								64,499,486	68,271,598	XXX	64,499,486	64,564,400	407,091	1,975,560	16,786	0	0	XXX	XXX	XXX			
Total United States								64,499,486	68,271,598	XXX	64,499,486	64,564,400	407,091	1,975,560	16,786	0	0	XXX	XXX	XXX			
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities								64,499,486	68,271,598	XXX	64,499,486	64,564,400	407,091	1,975,560	16,786	0	0	XXX	XXX	XXX			
3199996 - Bonds - Special Revenue - United States								70,889,277	74,664,598	XXX	70,889,307	70,952,900	521,149	2,452,977	17,009	0	0	XXX	XXX	XXX			
3199997 - Bonds - Special Revenue - Canada								0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	
3199998 - Bonds - Special Revenue - Other Countries								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
3199999 - Total - Special Revenue Bonds								70,889,277	74,664,598	XXX	70,889,307	70,952,900	521,149	2,452,977	17,009	0	0	XXX	XXX	XXX			
Public Utilities (unaffiliated)																							
Issuer Obligations (10)																							
United States																							
00103Y-AF-8	AES RED OAK SENIOR SECURED BONDS		9.200	FMAN	11/30/2029			5,000,000	5,000,000	67.2540	3,362,700	5,000,000	39,611	460,000				3	09/26/2000	9.305			
02360X-AG-2	AMERENERGY GENERATING CORP 144A		7.950	JD	06/01/2032			4,981,410	5,000,000	110.5550	5,527,750	4,981,400	33,125	193,229	10			2	06/03/2002	7.983			
100599-BN-8	BOSTON EDISON CO		7.800	MN	05/15/2010			1,998,343	2,000,000	121.0560	2,421,120	1,997,360	19,933	156,000	161			1	05/17/1995	7.815			
290408-AB-9	ELWOOD ENERGY LLC SENIOR SECURED NOTES		8.159	JJ	07/05/2026			4,898,758	4,898,758	92.4880	4,530,763	4,898,758	195,404	199,845				2	03/22/2002	8.156			
494492-AA-9	KINCAID GENERATION LLC 144A1		7.330	JD	06/15/2020			6,330,119	6,017,001	98.0510	5,899,730	6,031,476	19,602	441,046	(366)			2PE	07/06/1998	7.308			
653522-CD-2	NIAGARA MOHAWK PWR SECD FAC BD		8.770	JJ	01/01/2018			2,077,308	2,736,000	104.6510	2,863,251	2,530,800	119,974	239,947	7,617			2	05/04/1995	9.739			
66416T-AF-2	NORTHEAST GENERATION CO SENIOR SECURED SERIES B		8.812	AO	10/15/2026			10,000,000	10,000,000	103.9330	10,393,300	10,000,000	186,031	873,857				2PE	02/07/2002	8.810			
679574-AD-5	OLD DOMINION ELEC 93-A		7.480	JD	12/01/2013			2,000,000	2,000,000	108.0650	2,161,300	2,000,000	12,467	149,600				1PE	06/03/1993	7.480			
744567-DU-9	PUBLIC SVC EL&GS TT		7.375	MS	03/01/2014			2,943,218	3,000,000	103.2500	3,097,500	2,922,060	73,750	221,250	3,136			1PE	03/23/1994	7.630			
75952A-AF-4	RELIANT ENERGY MID-ATLANTIC PW SERIES B PASS THRU CERT		9.237	JJ	07/02/2017			1,987,820	1,971,235	62.0000	1,222,166	1,987,968	90,536	182,083	(1,111)			4	03/23/2001	9.100			
88031J-AB-2	TENASKA GEORGIA PARTNERS SENIOR SECURED BOND		9.500	FA	02/01/2030			6,817,669	6,500,000	99.6010	6,474,065	6,824,610	257,292	617,500	(6,941)			2	01/10/2002	8.950			

E08.1

**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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				
927804-J-4	VIRGINIA EL & PWR CO.		9.600	FA	07/07/2003			1,012,407	1,000,000	0.0000	1,012,407	1,183,540	38,400	96,000	(22,597)			1PE	09/25/1992	7.130				
94068V-AE-3	WASHINGTON WTR PWR.		7.370	MN	05/10/2012			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	61,417	368,500				2PE	05/10/1993	7.370				
Total United States								55,247,052	55,122,994	XXX	53,966,052	55,357,972	1,147,542	4,198,857	(20,091)	0	0	0	XXX	XXX	XXX			
3299999 - Total Bonds - Public Utilities - Issuer Obligations								55,247,052	55,122,994	XXX	53,966,052	55,357,972	1,147,542	4,198,857	(20,091)	0	0	0	0	0	XXX	XXX	XXX	
3899996 - Bonds - Public Utilities - United States								55,247,052	55,122,994	XXX	53,966,052	55,357,972	1,147,542	4,198,857	(20,091)	0	0	0	0	0	XXX	XXX	XXX	
3899997 - Bonds - Public Utilities - Canada								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	
3899998 - Bonds - Public Utilities - Other Countries								0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
3899999 - Total - Public Utilities Bonds								55,247,052	55,122,994	XXX	53,966,052	55,357,972	1,147,542	4,198,857	(20,091)	0	0	0	0	0	0	XXX	XXX	XXX
Industrial & Miscellaneous Issuer Obligations (10) United States																								
000361-AC-9	AAR CORP.		6.875	JD	12/15/2007			4,427,069	4,900,000	101.8530	4,990,797	4,279,404	14,972	336,875	72,156			3	11/10/2000	9.355				
00209A-AF-3	AT&T WIRELESS SVCS INC SENIOR NOTES		8.750	MS	03/01/2031			5,270,780	5,000,000	98.0000	4,900,000	5,271,850	145,833	218,750	(1,070)			2	04/03/2002	8.252				
00440E-AC-1	ACE INA HOLDINGS INC.		8.875	FA	08/15/2029			11,759,208	10,000,000	115.3170	11,531,700	11,767,850	335,278	221,875	(8,642)			1PE	08/19/2002	7.359				
049164-AK-2	ATLAS AIR INC.		7.380	JJ	01/02/2018			4,666,990	4,639,362	0.0000	4,666,990	4,672,650	170,241	342,385	(1,210)			2	08/07/1998	7.295				
049164-BE-5	ATLAS AIR INC 2000-1 PASS THROUGH CERT.		8.707	JJ	01/02/2020			3,519,129	3,519,129	0.0000	3,519,129	3,519,129	152,354	306,411				2	07/20/2000	8.706				
064062-C*-1	BANK OF NEW YORK LESSEE -SOUTHERN PACIFIC TRANS.		10.190	AO	04/01/2007			1,666,667	1,666,667	0.0000	1,666,667	1,666,667	42,458	169,833				2	03/31/1992	10.184				
099738-AA-4	BORGER ENERGY ASSOCIATED LP		7.260	JD	12/31/2022	06/30/2022	100.000	4,400,000	4,400,000	0.0000	4,400,000	4,400,000	887	319,440				2	06/11/1998	7.259				
110122-AA-6	BRISTOL-MYERS SQUIBB DEBENTURES		7.150	JD	06/15/2023			16,583,198	15,000,000	114.4670	17,170,050	16,584,150	47,667		(952)			1PE	12/18/2002	6.230				
113804-AA-6	BROOKLYN NAVY VJ COGENERATION PARTNERS LP		7.420	AO	10/01/2020			4,709,000	4,709,000	97.2230	4,578,231	4,709,000	87,352	349,408				2PE	12/17/1997	7.422				
126168-AB-9	CRA FINANCE USA LTD.		7.125	JD	12/01/2013			2,987,694	3,000,000	108.9000	3,267,000	2,982,600	17,813	213,750	723			1PE	12/09/1993	7.180				
14754#-AC-9	CASH AMERICA INTERNATIONAL INC SENIOR NOTES		7.100	JJ	01/02/2008			6,000,000	6,000,000	0.0000	6,000,000	6,000,000	213,000	426,000				2	12/17/1997	7.101				
15133K-AC-7	CENTEL CAPITAL		9.000	AO	10/15/2019			4,247,926	4,150,000	91.7140	3,806,131	4,265,661	78,850	373,500	(2,510)			2PE	12/27/1991	8.730				
158496-AB-5	CHAMPION ENTERPRISES INC SENIOR NOTES		7.625	MN	05/15/2009			4,975,072	5,000,000	44.0000	2,200,000	4,966,409	48,715	381,250	2,933			4	11/09/1999	7.726				
190441-AK-1	COASTAL CORP.		10.750	AO	10/01/2010			4,668,789	4,000,000	82.0000	3,280,000	5,080,560	107,500	430,000	(60,834)			3	12/09/1993	7.830				
20854P-AB-5	CONSOL ENERGY INC		7.875	MS	03/01/2012			1,515,145	1,500,000	106.7310	1,600,965	1,515,495	39,375	57,094	(350)			2	07/09/2002	7.719				
210805-DF-1	CONTINENTAL AIRLINES 2002-2 CLASS B PASS THRU TRUST		8.307	AO	10/02/1919			4,813,848	4,813,848	0.0000	4,813,848	4,813,848	98,861	399,886				2	11/28/2000	8.310				
224050-AL-8	COX ENTERPRISES 144A		7.875	MS	09/15/2010			10,081,399	10,000,000	110.7540	11,075,400	10,085,800	231,875	393,750	(4,401)			2	04/08/2002	7.733				
232820-AB-6	CYTEK INDUSTRIES		6.750	MS	03/15/2008			4,502,663	5,000,000	102.6500	5,132,500	4,326,150	99,375	337,500	71,756			2	05/17/2000	9.200				
233835-AQ-0	DAIMLERCHRYSLER NA HLDG		8.500	JJ	01/18/2031			11,267,580	10,000,000	117.2500	11,725,000	11,272,750	384,861		(5,170)			2	08/05/2002	7.419				
252747-AD-2	DIAMOND SHAMROCK		8.750	JD	06/15/2015			5,994,366	6,000,000	109.7350	6,584,100	5,994,060	23,333	525,000	240			2PE	02/17/1995	8.762				
261561-AB-0	DRESDNER BANK NEW YORK SUB DEBENTURES		7.250	MS	09/15/2018			5,502,558	5,000,000	108.9460	5,447,300	5,508,500	106,736		(5,943)			1	10/04/2002	6.101				
26439R-AK-2	DUKE CAPITAL CORP SENIOR NOTES		6.750	FA	02/15/2032			4,726,750	5,000,000	78.2510	3,912,550	4,724,600	127,500	168,750	2,150			2	06/12/2002	7.201				
26882X-AB-1	ERAC FINANCE CO MTN 144A		9.125	JD	12/15/2004			4,997,099	5,000,000	0.0000	4,997,099	4,989,300	20,278	456,250	1,301			2PE	12/15/1994	9.158				
299808-AB-1	EVEREST REINSURANCE HOLDINGS		8.750	MS	03/15/2010			4,979,010	5,000,000	114.8760	5,743,800	4,973,750	128,819	437,500	2,014			1PE	03/14/2000	8.830				
33632*-KD-8	AMERADA HESS CORP. LESSEE-ALASKA AIRLINES		10.150	FA	02/01/2011			1,301,870	1,301,870	0.0000	1,301,870	1,301,870	55,058	132,140				4	09/27/1991	10.146				
351807-AC-6	FRANCHISE FINANCE CORP		7.875	MN	11/30/2005			2,997,701	3,000,000	112.3030	3,369,090	2,993,820	20,344	236,250	678			1PE	11/27/1995	7.905				
37246W-AC-9	GEON COMPANY		7.500	JD	12/15/2015			2,981,866	3,000,000	78.8400	2,365,200	2,977,080	10,000	225,000	802			3Z	01/05/1996	7.574				
38121E-AJ-2	GOLDEN STATE PET TRAN CORP		8.040	FA	02/01/2019			5,000,000	5,000,000	89.3220	4,466,100	5,000,000	167,500	402,000				3	12/30/1996	8.040				
42016#-AA-8	HAWKEYE FUNDING LP GUARANTOR CONSOLIDATED EDISON		8.710	JD	06/30/2022			4,000,000	4,000,000	0.0000	4,000,000	4,000,000	968	348,400				1	08/22/2001	8.706				
428236-AG-8	HEWLETT-PACKARD CO.		6.500	JJ	07/01/2012			4,917,141	5,000,000	110.9810	5,549,050	4,913,950	167,014		3,191			1PE	07/08/2002	6.739				
431282-AF-9	HIGHWOODS REALTY LP FORMERLY HIGHWOODS/FORSYTH		7.500	AO	04/15/2018			1,993,700	2,000,000	95.7640	1,915,280	1,992,780	31,667	150,000	214			2	04/20/1998	7.535				
431573-AA-2	HILLENBRAND INDUSTRIES		8.500	JD	12/01/2011			4,978,482	5,000,000	120.8090	6,040,450	4,974,400	35,417	425,000	1,557			1PE	10/18/2000	8.570				
44440*-AA-4	HUGHES AIRCRAFT COMPANY		10.360	MS	03/29/2012			2,242,906	2,242,906	0.0000	2,242,906	2,242,906	59,382	232,365				2	09/29/1988	10.360				
44856L-AJ-5	HYATT EQUITIES LLC 144A MTN		9.250	MN	05/15/2005			3,998,217	4,000,000	0.0000	3,998,217	3,995,677	47,278	370,000	645			2PE	07/21/2000	9.271				
44949T-AG-3	IEC FUNDING CORP SR SEC SERIES C		9.320	JD	12/30/2007			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	1,294	466,000				2	12/01/1994	9.320				
459200-AL-5	IBM CORP.		7.500	JD	06/15/2013			3,095,076	3,000,000	119.3750	3,581,250	3,135,840	10,000	225,000	(5,981)			1PE	02/03/1994	7.066				
47032#-AC-3	JAMES HARDIE US FUNDING INC SERIES C		6.990	MN	11/05/2006			2,566,667	2,566,667	0.0000	2,566,667	2,566,667	27,908	89,705				2	08/01/2002	6.990				
47032#-AE-9	JAMES HARDIE US FUNDING INC SERIES E		7.120	MN	11/05/2008			2,566,667	2,566,667	0.0000	2,566,667	2,566,667	28,427	91,373				2	08/01/2002	7.120				
511546-AA-1	LAKEHEAD PIPELINE COMPANY LP SENIOR NOTES		7.000	AO	10/01/2018			4,988,225	5,000,000	100.0720	5,003,600	4,986,700	87,500	350,000	400			2PE	10/01/1998	7.025				
52465#-AD-7	LEGG MASON CAPITAL CORP HUNTINGTON NATL BANK-LESSEE		7.240	MTL	12/05/2020			8,352,812	8,352,812	0.0000	8,352,812	8,352,812	43,676	604,744				1	12/16/1998	7.350				
530715-AD-3	LIBERTY MEDIA CORP DEBENTURES		8.500	JJ	07/15/2029			11,872,717	11,950,000	107.9330	12,897,994	11,871,805	468,374	1,015,750	912			2	01/09/2002	8.562				
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				
590188-JF-6	MERRILL LYNCH CO.		6.500	JJ	07/15/2018			5,07																

**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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	
654894-AF-1	NOBLE AFFILIATES INC SENIOR NOTES		.8 000	AO	04/01/2027			10,243,349	10,000,000	110.4460	11,044,600	10,244,750	200,000	800,000	(1,401)				2PE	01/02/2002	7.775
65715@-AA-5	NORTH AMERICAN ROYALTIES INC SECURED NOTES		10.000	JJ	07/01/2009			1,250,000	5,000,000	25.0000	1,250,000	5,000,000			(250,000)		500,000		6	08/14/2001	10.447
65718*-AA-4	NORTH AMERICAN THRIFT & LN CITIZENS THRIFT & LOAN 39A		10.250	MTLY	10/05/2004			22,963	22,987	0.0000	22,963	22,872	170	2,160	12				5*	11/07/1989	10.540
65718*-AN-6	NORTH AMERICAN THRIFT & LN CITIZENS THRIFT & LOAN 39B		10.000	MTLY	12/21/2004			19,912	19,935	0.0000	19,912	19,835	55	1,827	10				5*	12/29/1989	10.278
693506-AZ-0	PPG INDUSTRIES DEBENTURES		7.400	FA	08/15/2019			6,996,232	7,000,000	107.5670	7,529,690	6,995,590	195,689	518,000	642				1PE	01/31/2002	7.406
709903-BC-1	PENNZOIL CO		10.250	MN	11/01/2005			5,203,338	5,000,000	117.9890	5,899,450	5,659,700	85,417	512,500	(61,046)				2	12/20/1991	8.600
737628-AC-1	POTLATCH CORP DEBENTURES		9.425	JD	12/01/2009			1,102,344	1,000,000	110.6300	1,106,300	1,115,000	7,854	94,250	(10,946)				2PE	10/24/2001	7.501
743315-AJ-2	PROGRESSIVE CORP SENIOR NOTES		6.625	MS	03/01/2029			10,387,486	10,000,000	107.0820	10,708,200	10,388,300	220,833		(814)				1PE	10/08/2002	6.320
74730*-AJ-1	QUAD GRAPHICS INC		8.000	MS	09/01/2020			5,000,000	5,000,000	0.0000	5,000,000	5,000,000	133,333	400,000					2	09/28/1995	8.001
809877-AU-7	SCOTT PAPER CO		7.000	FA	08/15/2023			2,927,566	3,000,000	103.9040	3,117,120	2,916,930	79,333	210,000	1,494				1PE	08/20/1993	7.227
81238X-BY-6	SEARS ROEBUCK & CO MTN		9.050	AO	02/06/2012			4,595,132	4,500,000	0.0000	4,595,132	4,607,685	101,813	407,250	(6,575)				2	11/16/2000	8.710
812404-AX-9	SEARS ROEBUCK ACCEPTANCE		7.500	AO	10/15/2027	10/15/2017	100.000	3,505,818	3,475,000	89.0820	3,095,600	3,505,928	55,021	130,313	(110)				2PE	07/19/2002	7.400
814138-AK-9	SECURITY CAPITAL INDUSTRIAL REITS		7.625	JJ	07/01/2017			2,994,255	3,000,000	110.1960	3,305,880	2,993,160	114,375	228,750	211				2PE	07/11/1997	7.647
816391-AC-0	SELKIRK COGEN FDG		8.650	JD	12/21/2007			1,476,008	1,481,637	102.4580	1,518,056	1,466,998	1,780	128,162	1,051				2PE	08/18/1994	8.799
84281#-AA-8	SOUTHERN ENERGY FINANCE CO		8.120	MJSD	12/22/2018			8,883,870	8,883,870	0.0000	8,883,870	8,883,870	18,034	781,484					2	12/16/1998	8.202
843597-AG-0	SOUTHRN PACIFIC TRANS A-7		8.710	JJ	07/02/2016			2,463,365	2,463,365	0.0000	2,463,365	2,463,365	106,684	214,559					2	05/09/1995	8.710
844030-AA-4	SOUTHERN UNION CO SENIOR NOTES		7.600	FA	02/01/2024			1,928,574	2,000,000	95.5580	1,911,160	1,927,380	63,333	76,000	1,194				2PE	01/30/2002	7.952
852891-AA-8	STANCORP FINANCIAL GROUP SENIOR NOTES		6.875	AO	10/01/2012			3,004,800	3,000,000	102.4420	3,073,260	3,004,800	55,000						2	10/24/2002	6.851
87265C-AH-3	TRW INC SENIOR NOTES		9.350	FA	06/04/2020			6,012,205	5,450,000	0.0000	6,012,205	6,025,139	192,506	509,575	(12,934)				2	01/09/2002	8.226
891027-AF-1	TORCHMARK CORP		7.875	MN	05/15/2023			5,226,307	5,000,000	111.0650	5,553,250	5,227,350	50,313	196,875	(1,043)				1PE	08/01/2002	7.440
902905-A*-9	USX-MARATHON GP		10.650	JD	06/30/2003			305,364	305,364	0.0000	305,364	305,364	90	32,521					2	12/29/1988	10.650
902905-AM-0	USX-MARATHON GP		9.125	JJ	01/15/2013			3,180,633	3,000,000	125.6170	3,768,510	3,254,700	126,229	273,750	(11,224)				2	02/01/1994	8.232
909279-AE-1	UNITED AIRLINES ETC 91 A		10.110	JJ	01/05/2006			48,824	476,656	10.2430	48,824	476,656	48,190	(427,832)			23,560		6	03/13/1991	10.105
909279-AF-8	UNITED AIRLINES ETC 91 B		10.110	FA	02/19/2006			45,965	561,918	8.1800	45,965	561,918	56,810	(515,953)			20,830		6	03/13/1991	10.108
911546-VY-2	US AIR INC		7.500	AO	04/15/2008			1,739,362	3,478,724	50.0000	1,739,362	3,478,724	55,080	(1,739,362)					6	02/16/1996	7.503
913026-AS-9	UNITED TELEPHONE OF FLORIDA SERIES FF 1ST MORTGAGE		6.875	JJ	07/15/2013			2,124,227	2,300,000	104.1390	2,395,197	2,117,035	72,913	260,904	7,192				2PE	05/02/2002	7.960
916906-AB-6	US FREIGHTWAYS		8.500	AO	04/15/2010			7,000,000	7,000,000	112.8700	7,900,900	7,000,000	125,611	595,000					1PE	04/25/2000	8.500
91938X-AN-3	VALERO ENERGY		9.220	MS	12/07/2004			3,000,000	3,000,000	0.0000	3,000,000	3,000,000	81,443	276,600					3Z	12/07/1994	9.226
97349*-AD-8	WINDPOWER PARTNERS 1989 L P		10.200	MS	03/01/2005	03/01/2002	100.000	358,287	358,287	0.0000	358,287	358,287							5Z	03/30/1990	10.197
Total United States								340,852,864	340,216,671	XXX	348,201,081	347,955,715	6,607,904	20,917,077	(2,964,419)	0	544,390	XXX	XXX	XXX	
Canada																					
073176-A*-8	BAYTEX ENERGY LTD SENIOR SECURED NOTES		7.230	FMAN	11/13/2004			7,000,000	7,000,000	0.0000	7,000,000	7,000,000	67,480	506,100					3	11/13/1998	7.230
20825U-AC-8	CONOCO FUNDING CO GUAR CONOCOPHILLIPS		7.250	AO	10/15/2031			17,266,022	15,000,000	117.1730	17,575,950	17,266,800	229,583		(778)				1	12/19/2002	6.126
30217V-AC-1	EXPRESS PIPELINE LP 144A		7.390	JD	12/31/2017			2,922,000	2,922,000	106.4580	3,110,703	2,922,000	600	215,936					2PE	02/06/1998	7.390
305915-AC-4	FALCONBRIDGE LTD		7.350	JD	06/05/2012			10,150,504	10,000,000	103.5870	10,358,700	10,154,800	53,083	367,500	(4,296)				2	07/03/2002	7.128
45325B-AN-5	INCO LTD		7.750	MN	05/15/2012			2,997,641	3,000,000	111.3960	3,341,880	2,997,510	29,708	117,542	131				2	05/08/2002	7.762
669771-AR-8	NOVA CORP ALBERTA		8.500	JD	12/15/2010			3,294,550	3,000,000	124.2490	3,727,470	3,432,540	11,333	225,000	(19,793)				1	11/17/1993	7.107
72605X-AG-0	PLACER DOME INC		7.310	JJ	01/26/2021			2,707,986	3,000,000	0.0000	2,707,986	2,701,800	101,122	109,650	6,186				2	02/20/2002	8.364
77509N-AF-0	ROGERS CABLE INC		8.750	MN	05/01/2032			4,961,402	5,000,000	93.6420	4,682,100	4,960,203	72,917	219,965	1,199				2PE	06/28/2002	8.824
C8315#-AH-9	SLOCAN FOREST PRODUCTS LTD		8.490	AO	10/24/2005			2,500,000	2,500,000	0.0000	2,500,000	2,500,000	39,502	212,250					3	10/01/1999	8.490
Total Canada								53,800,105	51,422,000	XXX	55,004,789	53,935,653	605,328	2,003,943	(17,351)	0	0	XXX	XXX	XXX	
Other Country																					
302638-AA-9	FSL FUNDING LTD 144A		9.300	MS	09/10/2010			9,990,900	10,000,000	0.0000	9,990,900	9,990,900	286,750	930,000					1	05/25/2000	9.318
448414-AC-6	HUTCHISON WHAMPOA FIN 144A		7.450	FA	08/01/2017			10,214,878	10,000,000	104.0000	10,400,000	10,218,150	310,417	372,500	(3,272)				1PE	06/12/2002	7.209
45820E-AA-0	INTELSAT LTD 144A SENIOR NOTES		7.625	AO	04/15/2012			8,939,930	9,000,000	102.6190	9,235,710	8,936,820	144,875	343,125	3,110				1	04/10/2002	7.727
524671-AA-2	LEGRAND SA DEBENTURES		8.500	FA	02/15/2025			7,730,284	7,000,000	84.0000	5,880,000	7,741,590	224,778	595,000	(11,306)				4Z	01/16/2002	7.525
693300-AJ-4	PDVSA FINANCE LTD 1998-1 XCHG TO UNRES 1/20/99		7.400	FMAN	08/15/2016			2,988,450	3,000,000	68.0000	2,040,000	2,986,662	28,367	222,000	474				2	01/20/1999	7.515
706448-BC-0	PEMEX FINANCE LTD SENIOR NOTES		9.690	FMAN	08/15/2009			3,998,449	4,000,000	0.0000	3,998,449	3,998,070	49,527	387,600	236				2	11/15/1999	9.817
706448-BK-2	PEMEX FINANCE LTD SENIOR NOTES		9.030	FMAN	02/15/2011			4,999,026	5,000,000	0.0000	4,999,026	4,999,063	57,692	451,500	86				1	11/07/2000	9.135
71912N-AA-5	PROCESSORS		7.267	JAJO	04/01/2013			4,446,875	4,446,875	0.0000	4,446,875	4,446,875	80,789	323,154					2PE	05/22/1998	7.332
82667X-AC-3	SIGNATURE 4 LIMITED 144A CLASS B		8.842	MN	11/22/2014			4,829,073	5,000,000	0.0000	4,829,073	4,808									

**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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	
H5452#-AA-8	MIKRON HOLDING AG MIKRON HOLDING TECHNOLOGY		.9.420	MS	09/18/2006			7,000,000	7,000,000	.0.0000	7,000,000	7,000,000	190,493	710,080							
Total Other Country								79,223,644	78,613,542	XXX	77,925,100	79,211,097	1,543,122	5,497,648	(2,243)	0	0	XXX	XXX	XXX	
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations								473,876,613	470,252,213	XXX	481,130,970	481,102,465	8,756,354	28,418,668	(2,984,013)	0	544,390	XXX	XXX	XXX	
Single Class Mortgage (SC)																					
United States																					
31331F-AL-5	FED EXPRESS CORP A-2		.8.060	JJ	01/05/2016			1,000,000	1,000,000	.0.0000	1,000,000	1,000,000	39,404	80,600				1PE	08/21/1995	8.062	
651630-AA-6	NEWMONT GOLD CO		.8.910	JJ	01/05/2009			3,549,544	3,549,544	.0.0000	3,549,544	3,549,544	154,618	316,264				2	09/30/1994	8.906	
844741-AG-3	SOUTHWEST AIR 93-B		.6.260	MS	09/24/2012			3,249,689	3,573,401	.0.0000	3,249,689	3,060,011	60,273	223,695	31,709			1PE	05/25/1994	8.330	
844741-AS-7	SOUTHWEST AIR 95 A4		.7.640	JJ	01/01/2018			5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	191,000	382,000				1PE	10/04/1995	7.642	
Total United States								12,799,233	13,122,945	XXX	12,799,233	12,609,555	445,295	1,002,559	31,709	0	0	XXX	XXX	XXX	
4099999 - Total Bonds - Industrial, Misc. - Single Class Mortgage-Backed/Asset-Backed Securities								12,799,233	13,122,945	XXX	12,799,233	12,609,555	445,295	1,002,559	31,709	0	0	XXX	XXX	XXX	
Defined Multi-Class Residential (DR)																					
United States																					
09774X-BR-2	BOMBARDIER CAP MTG SEC CORP SERIES 2000-A M1		.8.514	MTLY	06/15/2030	02/15/2014	100.000	5,000,000	5,000,000	.0.0000	5,000,000	5,000,000	35,475	425,700				2PE	01/27/2000	8.615	
126890-ZU-3	COUNTRYWIDE FUNDING CORP 1994-10 A4		.6.000	MTLY	04/25/2009	05/01/2007	100.000	3,633,923	3,689,942	.0.0000	3,633,923	3,416,655	18,450	221,397	33,084			1PE	03/30/1994	7.126	
208460-DF-2	CONSECO FINANCE SECURITIZATION 2000-D A5		.8.410	MTLY	12/15/2025	03/15/2006	100.000	7,000,000	7,000,000	.0.0000	7,000,000	7,000,000	26,164	588,700				1	06/28/2000	8.559	
22540A-CP-1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		.7.025	MTLY	03/15/2028	05/15/2012	100.000	2,602,103	2,752,000	.0.0000	2,602,103	2,518,080	8,592	193,328	23,936			1PE	03/03/2000	9.129	
36185H-AD-5	GMAC 2000-HLTV CLASS A-4		.8.270	MTLY	06/18/2025	03/18/2025	100.000	4,903,093	5,000,000	.0.0000	4,903,093	4,898,047	34,458	413,500	2,043			1	05/30/2000	8.602	
393505-3P-5	GREEN TREE FINANCIAL CORP 1999-5 A5		.7.860	MTLY	04/01/2031	05/01/2015	100.000	10,247,472	10,000,000	.0.0000	10,247,472	10,262,500	65,500	524,000	(15,028)			1PE	04/16/2002	7.571	
67087T-BE-0	OAKWOOD MORTGAGE INVESTORS 2000-A M1 MFD HOUSING		.8.300	MTLY	04/15/2030	08/15/2019	100.000	4,919,089	5,000,000	.0.0000	4,919,089	4,911,719	34,583	415,000	2,623			1PE	03/30/2000	8.649	
674135-CM-8	OAKWOOD MTG INVESTORS INC 1997-C A6		.7.350	MTLY	11/15/2027		100.000	4,835,460	4,840,353	.0.0000	4,835,460	4,836,572	29,647	355,766	(239)			1PE	08/20/1997	7.444	
76110G-ZD-6	RESIDENTIAL ACCREDIT LOANS 2002-0S6 A7		.7.000	MTLY	05/25/2031	04/01/2031	100.000	8,770,952	8,850,092	.0.0000	8,770,952	8,772,639	51,626	303,526	(1,687)			1PE	12/01/2002	7.131	
81441P-AJ-0	SECURITY NATIONAL MTG LOAN 144A 2000-1 A2 CMO		.8.750	MTLY	11/25/2024	04/25/2009	100.000	6,404,858	6,471,077	.0.0000	6,404,858	6,365,922	9,437	566,219	16,015			1	04/28/2000	9.272	
81441P-AT-8	SECURITY NATIONAL MTG LOAN 144A 2001-2A A2		.7.200	MTLY	12/25/2027	11/25/2010	100.000	5,773,898	5,776,000	.0.0000	5,773,898	5,773,521	6,937	415,872	282			1PE	07/20/2001	7.317	
Total United States								64,090,848	64,379,464	XXX	64,090,848	63,755,655	320,863	4,423,008	61,029	0	0	XXX	XXX	XXX	
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities								64,090,848	64,379,464	XXX	64,090,848	63,755,655	320,863	4,423,008	61,029	0	0	XXX	XXX	XXX	
Other Multi-Class Residential (OR)																					
United States																					
00253C-AW-7	AAMES MORTGAGE TRUST 1995-C CL A1C		.7.350	MTLY	11/15/2027	09/01/2010	100.000	994,955	998,558	.0.0000	994,955	994,189	6,116	73,394	(76)			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	4,611,618	4,622,940	.0.0000	4,611,618	4,618,606	28,393	340,711	(1,195)			1PE	09/28/1995	7.438	
208460-HE-1	CONSECO FINANCE SECURITIZATION 2001-2 M1 MH		.7.690	MTLY	02/01/2033	03/01/2019	100.000	6,248,231	6,250,000	.0.0000	6,248,231	6,248,047	40,052	480,625	115			1PE	06/13/2001	7.818	
21075W-BF-1	CONTI MTGE HOME EQUITY 1995-2 A5		.8.100	MTLY	08/15/2025	02/01/2011	100.000	3,223,732	3,230,535	.0.0000	3,223,732	3,227,001	21,806	261,673	151			1PE	05/23/1995	8.211	
21075W-EF-8	CONTI MTGE HOME EQUITY 1997-1 M1		.7.420	MTLY	03/15/2038	05/01/2015	100.000	6,594,023	6,523,459	.0.0000	6,594,023	6,605,003	40,337	484,041	(9,155)			1PE	10/12/2001	7.284	
22540A-AJ-7	ASSOCIATES MANUF HOUSING 1997-1 B1		.7.600	MTLY	06/15/2028		100.000	4,572,788	5,000,000	.0.0000	4,572,788	4,515,625	16,889	380,000	23,517			1PE	04/03/2000	8.988	
22541N-LU-1	CS FIRST BOSTON MTG SEC CORP 2002-26 1B2		.6.250	MTLY	10/25/2032	08/01/2032	100.000	6,531,746	6,417,392	.0.0000	6,531,746	6,532,454	33,424	66,848	(708)			1PE	10/09/2002	6.123	
337925-BC-4	FIRSTPLUS HOME LOAN TR 1997-1 CTF5		.7.640	MTLY	07/10/2022	10/01/2018	100.000	7,995,948	8,000,000	.0.0000	7,995,948	7,998,474	50,933	611,200	67			1PE	02/25/1997	7.745	
337925-BZ-3	FIRSTPLUS HOME LOAN TR 1997-3 A8		.7.550	MTLY	11/01/2023		100.000	4,997,695	5,000,000	.0.0000	4,997,695	4,998,769	31,458	377,500	697			1	09/18/1997	7.654	
36157T-W3-1	GE CAP MTG SRVS INC 1996-HE4 A7		.7.495	MTLY	11/25/2026	11/01/2026	100.000	6,321,742	6,328,000	.0.0000	6,321,742	6,326,023	39,524	474,284	7,873			1PE	12/30/1996	7.568	
38162R-AB-0	GOLETA NATIONAL BK MTG LOAN 144A 1998-1 B		.7.950	MTLY	11/25/2024	04/01/2009	100.000	3,544,714	3,623,559	.0.0000	3,544,714	3,512,021	24,006	288,073	10,863			1PE	04/11/2000	8.645	
393505-CF-7	GREEN TREE FINANCIAL CORP 1994-2 A5		.8.300	MTLY	05/15/2019	02/01/2013	100.000	4,989,432	5,000,000	.0.0000	4,989,432	4,981,250	18,444	415,000	101			1	05/10/1994	8.491	
393505-KX-9	GREEN TREE FINANCIAL CORP 1995-10 M1 MH		.7.000	MTLY	02/15/2027	12/15/2020	100.000	9,525,327	9,610,313	.0.0000	9,525,327	9,520,217	29,899	672,722	3,563			1PE	07/18/2001	7.225	
393505-W5-7	GREEN TREE FINANCIAL CORP 1999-2 CLASS M2		.7.210	MTLY	12/01/2030	08/01/2026	100.000	3,991,360	4,200,000	.0.0000	3,991,360	3,946,031	25,235	302,820	21,634			2PE	01/30/2001	8.373	
395383-AR-3	GREENPOINT CREDIT LLC MH 2000-1 M2		.8.780	MTLY	03/20/2030	03/01/2028	100.000	6,994,076	7,000,000	.0.0000	6,994,076	6,996,157	51,217	614,600	1,536			1PE	03/16/2000	8.896	
493553-BJ-9	KEYSTONE HOME OWNER TRUST 1998 P2 CLASS A5		.7.400	MTLY	11/25/2024	11/25/2004	100.000	4,982,962	5,000,000	.0.0000	4,982,962	4,999,282	30,833	370,000	1,444			1PE	09/16/1998	7.353	
52519S-AL-7	LEHMAN ABS MANUFACTURED HOUSING 2001-B M1		.6.630	MTLY	03/15/2028	06/15/2030	100.000	11,495,348	11,847,000	.0.0000	11,495,348	11,476,781	34,909	523,637	18,567			1PE	04/18/2002	7.179	
67087T-BX-8	OAKWOOD MORTGAGE INVESTORS 2000-D M1		.8.070	MTLY	01/15/2031	12/15/2015	100.000	7,993,619	8,000,000	.0.0000	7,993,619	7,996,473	53,800	645,962	(1,250)			1PE	12/19/2000	8.167	
67087T-CP-4	OAKWOOD MORTGAGE INVESTORS 2001 C M1		.8.065	MTLY	06/15/2031	11/15/2015	100.000	2,500,000	2,500,000	.0.0000	2,500,000	2,500,000	16,802	201,738				1PE	05/23/2001	8.155	
674135-EC-8	OAKWOOD MTG INVESTORS INC 144A 1998-D M2 MH		.8.322	MTLY	01/15/2029	08/01/2018	100.000	10,333,350	10,000,000	.0.0000	10,333,350	10,362,500	69,350	832,681	(23,251)			1PE	10/05/2001	7.882	
78411V-AD-2	SFA COLL ASSET BACKED SEC 1 TR 144A CBO CLASS B2		.8.575	MJSD	06/15/2035	09/15/2017	100.000	8,500,000	8,500,000	.0.0000	8,500,000	8,500,000	32,394	730,900				2PE	06/22/2000	8.667	
826671-AD-1	SIGNAL SEC CORP MFD HSG PTC 1998-2 A 144A		.7.420	MTLY	04/15/2030	04/01/2030	100.000	4,059,037	4,064,367	.0.0000	4,059,037	4,062,064	25,131	301,576	(701)			1PE	04/30/1998	7.482	
87258V-CG-0	TMS HOME EQUITY LOAN TR 1996-A A8		.7.660	MTLY	08/15/2026	06/01/2013	100.000	4,992,022	5,000,000	.0.0000	4,992,022	4,996,391	31,917	383,000	590			1PE	03/21/1996	7.755	
90263B-HE-1	UCFC HOME EQUITY LOAN 1998-D MF2		.7.750	MTLY	04/15/2030	06/15/2008	100.000	7,181,541	7,363,000	.0.0000	7,181,541	7,006,925	47,553	570,633	34,530			1PE	01/19/2000	9.195	

**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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								143,175,266	144,079,123	XXX	143,175,266	142,920,283	800,422	10,403,618	88,912	0	0	0	XXX	XXX	XXX	
4299999 - Total Bonds - Industrial, Misc. - Other Multi-Class Residential Mortgage-Backed Securities								143,175,266	144,079,123	XXX	143,175,266	142,920,283	800,422	10,403,618	88,912	0	0	0	XXX	XXX	XXX	
Other Multi-Class Commercial (OC) United States																						
57634N-AH-6	MASTER FINANCIAL AST 1997-1 A8		7.500	MTLY	01/01/2029	09/01/2020	100.000	4,996,381	5,000,000	0.0000	4,996,381	4,999,546	31,250	375,000	890			1PE	11/25/1997	7.578		
70556M-AB-8	PEGASUS AVIATION LEASE SEC 144A 2000-1 A2		8.370	MTLY	03/25/2030	11/25/2016	100.000	6,977,033	7,000,000	0.0000	6,977,033	6,973,887	9,765	585,900	1,235			1	03/21/2000	8.565		
74037A-AA-7	PREFERRED CPO LTD 144A CLASS A		8.226	JJ	07/26/2030			9,979,875	10,000,000	0.0000	9,979,875	9,978,300	354,175	822,600	765			1	12/21/2000	8.250		
Total United States								21,953,289	22,000,000	XXX	21,953,289	21,951,733	395,190	1,783,500	2,890	0	0	0	XXX	XXX	XXX	
4499999 - Total Bonds - Industrial, Misc. - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities								21,953,289	22,000,000	XXX	21,953,289	21,951,733	395,190	1,783,500	2,890	0	0	0	XXX	XXX	XXX	
4599996 - Bonds - Industrial and Misc - United States								582,871,500	583,798,203	XXX	580,219,717	589,192,941	8,569,674	38,529,762	(2,779,879)	0	544,390	XXX	XXX	XXX		
4599997 - Bonds - Industrial and Misc - Canada								53,800,105	51,422,000	XXX	55,004,789	53,935,653	605,328	2,003,943	(17,351)	0	0	XXX	XXX	XXX		
4599998 - Bonds - Industrial and Misc - Other Countries								79,223,644	78,613,542	XXX	77,925,100	79,211,097	1,543,122	5,497,648	(2,243)	0	0	XXX	XXX	XXX		
4599999 - Total - Industrial and Miscellaneous Bonds								715,895,249	713,833,745	XXX	723,149,606	722,339,691	10,718,124	46,031,353	(2,799,473)	0	544,390	XXX	XXX	XXX		
5499999 - Total - Issuer Obligations								621,084,942	616,008,207	XXX	633,983,488	628,483,654	11,044,872	34,928,867	(3,027,786)	0	544,390	XXX	XXX	XXX		
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities								13,029,600	13,358,464	XXX	13,029,600	12,833,347	447,053	1,023,618	34,163	0	0	XXX	XXX	XXX		
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities								128,590,334	132,651,062	XXX	128,590,334	128,320,055	727,954	6,398,568	77,815	0	0	XXX	XXX	XXX		
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities								143,175,266	144,079,123	XXX	143,175,266	142,920,283	800,422	10,403,618	88,912	0	0	XXX	XXX	XXX		
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities								0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities								21,953,289	22,000,000	XXX	21,953,289	21,951,733	395,190	1,783,500	2,890	0	0	XXX	XXX	XXX		
6099999 Totals								927,833,431	928,096,856	XXX	940,731,977	934,509,072	13,415,491	54,538,171	(2,824,006)	0	544,390	XXX	XXX	XXX		

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Schedule D - Part 2 - Section 1

**NONE**

Schedule D - Part 2 - Section 2

**NONE**

**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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
<b>BONDS</b>							
US Governments							
United States							
3133MS-NT-3	FEDERAL HOME LOAN BANK 5.650% 10/10/17 SERIES HM17	10/03/2002	Salomon Smith Barney		15,000,000	15,000,000	
3133MT-NL-8	FEDERAL HOME LOAN BANK 5.750% 11/13/17 SERIES JN17	11/05/2002	Salomon Smith Barney		15,000,000	15,000,000	
3133MU-J7-1	FEDERAL HOME LOAN BANK 5.850% 12/11/17 SERIES LI17	12/04/2002	Salomon Smith Barney		15,000,000	15,000,000	
3136F2-RV-2	FANNIE MAE 5.950% 10/30/13	10/25/2002	Salomon Smith Barney		15,000,000	15,000,000	
Total United States					60,000,000	60,000,000	0
0399996 - Bonds - U.S. Government					60,000,000	60,000,000	0
0399999 - Total - Bonds - U.S. Government					60,000,000	60,000,000	0
<b>Special Revenue &amp; Assessment</b>							
United States							
United States							
31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32	08/27/2002	Greenwich Capital Markets		14,146,875	15,000,000	72,500
31392D-2B-7	FNMA 2002-59 ZB 6.000% 09/25/32	12/01/2002	Interest Capitalization		302,258	302,258	
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32	08/19/2002	Greenwich Capital Markets		6,004,688	7,000,000	31,014
31392R-WT-4	FHLMC 2492 Z 5.500% 08/15/32	12/01/2002	Interest Capitalization		129,218	129,218	
31392W-D9-8	FHLMC 2514 PZ 5.500% 10/15/32	09/25/2002	Lehman		9,200,000	10,000,000	44,306
31392W-D9-8	FHLMC 2514 PZ 5.500% 10/15/32	12/01/2002	Interest Capitalization		91,876	91,876	
31392W-DL-1	FHLMC 2514 ZA 5.500% 10/15/32	11/25/2002	Greenwich Capital Markets		8,574,275	9,543,541	37,909
31392W-DL-1	FHLMC 2514 ZA 5.500% 10/15/32	12/01/2002	Interest Capitalization		43,741	43,741	
38373V-PY-0	GNMA 2002-64 ZH 6.000% 09/16/32	11/25/2002	Greenwich Capital Markets		6,977,379	7,070,175	30,637
38373V-PY-0	GNMA 2002-64 ZH 6.000% 09/16/32	12/01/2002	Interest Capitalization		35,351	35,351	
Total United States					45,505,661	49,216,160	216,366
3199996 - Bonds - Special Revenues - United States					45,505,661	49,216,160	216,366
3199997 - Bonds - Special Revenues - Canada					0	0	0
3199998 - Bonds - Special Revenues - Other Countries					0	0	0
3199999 - Total - Bonds - Special Revenue					45,505,661	49,216,160	216,366
<b>Public Utilities (unaffiliated)</b>							
United States							
02360X-AG-2	AMERENERGY GENERATING 7.950% 06/01/32 CORP 144A	06/03/2002	Lehman		4,981,400	5,000,000	
290408-AB-9	ELWOOD ENERGY LLC 8.159% 07/05/26 SENIOR SECURED NOTES	03/22/2002	Tax Free Exchange		4,898,758	4,898,758	
66416T-AF-2	NORTHEAST GENERATION 8.812% 10/15/26 CO SENIOR SECURED SERIES B	02/07/2002	Tax Free Exchange		10,000,000	10,000,000	
88031J-AB-2	TENASKA GEORGIA 9.500% 02/01/30 PARTNERS SENIOR SECURED BOND	01/10/2002	Goldman Sachs & Co.		6,824,610	6,500,000	284,736
Total United States					26,704,768	26,398,758	284,736
3899996 - Bonds - Public Utilities - United States					26,704,768	26,398,758	284,736
3899997 - Bonds - Public Utilities - Canada					0	0	0
3899998 - Bonds - Public Utilities - Other Countries					0	0	0
3899999 - Total - Bonds - Public Utilities					26,704,768	26,398,758	284,736
<b>Industrial &amp; Miscellaneous</b>							
United States							
00209A-AF-3	AT&T WIRELESS SVCS INC 8.750% 03/01/31 SENIOR NOTES	04/03/2002	Credit Suisse First Boston		5,271,850	5,000,000	44,965
00440E-AC-1	ACE INA HOLDINGS INC 8.875% 08/15/29	08/19/2002	Various		11,767,850	10,000,000	150,382
110122-AA-6	BRISTOL-MYERS SQUIBB 7.150% 06/15/23 DEBENTURES	12/18/2002	Barclays Capital Inc.		16,584,150	15,000,000	23,833
20854P-AB-5	CONSOL ENERGY INC 7.875% 03/01/12	07/09/2002	Salomon Smith Barney		1,515,495	1,500,000	41,016
224050-AL-8	COX ENTERPRISES 144A 7.875% 09/15/10	04/08/2002	BA Securities		10,085,800	10,000,000	65,625
22541N-LU-1	CS FIRST BOSTON MTG 6.250% 10/25/32 SEC CORP 2002-26 1B2	10/09/2002	Credit Suisse First Boston		6,532,454	6,417,392	18,940
233835-AQ-0	DAIMLERCHRYSLER NA 8.500% 01/18/31 HLDG	08/05/2002	Various		11,272,750	10,000,000	31,875
261561-AB-0	DRESDNER BANK NEW YORK 7.250% 09/15/15 SUB DEBENTURES	10/04/2002	Merrill Lynch		5,508,500	5,000,000	24,167
26439R-AK-2	DUKE CAPITAL CORP 6.750% 02/15/32 SENIOR NOTES	06/12/2002	Salomon Smith Barney		4,724,600	5,000,000	114,375
393505-3P-5	GREEN TREE FINANCIAL 7.860% 04/01/31 CORP 1999-5 A5	04/16/2002	Greenwich Capital Markets		10,262,500	10,000,000	39,300
428236-AG-8	HEWLETT-PACKARD CO 6.500% 07/01/12	07/08/2002	J P Morgan & Co.		4,913,950	5,000,000	13,542
47032#-AC-3	JAMES HARDIE US 6.990% 11/05/06 FUNDING INC SERIES C	08/01/2002	Tax Free Exchange		2,566,667	2,566,667	
47032#-AE-9	JAMES HARDIE US 7.120% 11/05/08 FUNDING INC SERIES E	08/01/2002	Tax Free Exchange		2,566,667	2,566,667	
52519S-AL-7	LEHMAN ABS MANUFACTURED 6.630% 03/15/28 HOUSING 2001-B M1	04/18/2002	Lehman		11,476,781	11,847,000	17,455
530715-AD-3	LIBERTY MEDIA CORP 8.500% 07/15/29 DEBENTURES	01/09/2002	Lehman		11,871,805	11,950,000	499,151
590188-JF-6	MERRILL LYNCH CO 6.500% 07/15/18	10/04/2002	Merrill Lynch		5,072,900	5,000,000	75,833
644239-AY-1	NEW ENGLAND TEL & TEL 7.875% 11/15/29 DEBENTURES	05/07/2002	Various		12,420,672	11,920,000	463,383
650094-CC-7	NY TELEPHONE 7.250% 02/15/24 DEBENTURES	01/07/2002	Fidelity Capital Markets		6,208,800	6,240,000	182,217
654894-AF-1	NOBLE AFFILIATES INC 8.000% 04/01/27 SENIOR NOTES	01/02/2002	HSBC Securities		10,244,750	10,000,000	213,333
693506-AZ-0	PPG INDUSTRIES 7.400% 08/15/19 DEBENTURES	01/31/2002	Various		6,995,590	7,000,000	224,056
743315-AJ-2	PROGRESSIVE CORP 6.625% 03/01/29 SENIOR NOTES	10/08/2002	Salomon Smith Barney		10,388,300	10,000,000	73,611

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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
76110G-ZD-6	RESIDENTIAL ACCREDIT 7.000% 05/25/31 LOANS 2002-0S6 A7	06/11/2002	Greenwich Capital Markets		8,469,113	8,546,566	21,604
76110G-ZD-6	RESIDENTIAL ACCREDIT 7.000% 05/25/31 LOANS 2002-0S6 A7	12/01/2002	Interest Capitalization		303,526	303,526	
812404-AX-9	SEARS ROEBUCK 7.500% 10/15/27 ACCEPTANCE	07/19/2002	Lehman		3,505,928	3,475,000	71,672
844030-AA-4	SOUTHERN UNION CO 7.600% 02/01/24 SENIOR NOTES	01/30/2002	Merrill Lynch		1,927,380	2,000,000	1,267
852891-AA-8	STANCORP FINANCIAL 6.875% 10/01/12 GROUP SENIOR NOTES	10/24/2002	Goldman Sachs & Co.		3,004,800	3,000,000	19,479
87265C-AH-3	TRW INC SENIOR NOTES 9.350% 06/04/20	01/09/2002	Bear Stearns & Co.		6,025,139	5,450,000	210,907
891027-AF-1	TORCHMARK CORP 7.875% 05/15/23	08/01/2002	Salomon Smith Barney		5,227,350	5,000,000	88,594
913026-AS-9	UNITED TELEPHONE OF 6.875% 07/15/13 FLORIDA SERIES FF 1ST MORTGAGE	05/02/2002	Salomon Smith Barney		2,117,035	2,300,000	49,194
Total United States					198,833,102	192,082,818	2,779,776
Canada							
20825U-AC-8	CONOCO FUNDING CO GUAR 7.250% 10/15/31 CONOCOPHILLIPS	12/19/2002	Salomon Smith Barney		17,266,800	15,000,000	196,354
305915-AC-4	FALCONBRIDGE LTD 7.350% 06/05/12	07/03/2002	Merrill Lynch		10,154,800	10,000,000	71,458
453258-AN-5	INCO LTD 7.750% 05/15/12	05/08/2002	Merrill Lynch		2,997,510	3,000,000	
72605X-AG-0	PLACER DOME INC 7.310% 01/26/21	02/20/2002	First Albany		2,701,800	3,000,000	24,367
77509N-AF-0	ROGERS CABLE INC 8.750% 05/01/32	06/28/2002	Tax Free Exchange		4,960,203	5,000,000	
Total Canada					38,081,113	36,000,000	292,179
Other Country							
448414-AC-6	HUTCHISON WHAMPOA FIN 7.450% 08/01/17 144A	06/12/2002	Salomon Smith Barney		10,218,150	10,000,000	276,271
45820E-AA-0	INTELSAT LTD 144A 7.625% 04/15/12 SENIOR NOTES	04/10/2002	Salomon Smith Barney		8,936,820	9,000,000	
524671-AA-2	LEGRAND SA DEBENTURES 8.500% 02/15/25	01/16/2002	HSBC Securities		7,741,590	7,000,000	259,014
82929R-AC-0	SINGAPORE 7.375% 12/01/31 TELECOMMUNICATIONS 144A	06/07/2002	Various		9,918,300	10,000,000	21,510
Total Other Country					36,814,860	36,000,000	556,795
4599996 - Bonds - Industrial and Misc - United States					198,833,102	192,082,818	2,779,776
4599997 - Bonds - Industrial and Misc - Canada					38,081,113	36,000,000	292,179
4599998 - Bonds - Industrial and Misc - Other Countries					36,814,860	36,000,000	556,795
4599999 - Total - Bonds - Industrial, Misc.					273,729,075	264,082,818	3,628,750
6099997 - Total - Bonds - Part 3					405,939,504	399,697,736	4,129,852
6099998 - Total - Bonds - Part 5					78,358,056	76,230,986	1,029,846
6099999 - Total - Bonds					484,297,560	475,928,722	5,159,698
6599998 - Total - Preferred Stocks - Part 5					0	XXX	0
6599999 - Total - Preferred Stocks					0	XXX	0
7099998 - Total - Common Stocks - Part 5					0	XXX	0
7099999 - Total - Common Stocks					0	XXX	0
7199999 - Total - Preferred and Common Stocks					0	XXX	0
7299999 Totals					484,297,560	XXX	5,159,698

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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	
<b>BONDS</b>																
US Governments																
United States																
36202B-RB-3	GNMA II SF POOL# 10.000% 04/20/20 001382	12/01/2002	Paydown		8,157	8,157	8,157	8,157					.0	368		
36202B-UB-4	GNMA II SF POOL# 10.000% 11/20/20 001508	12/01/2002	Paydown		4,042	4,042	4,042	4,042					.0	286		
36202B-UP-8	GNMA II SF POOL# 10.000% 10/20/20 001490	12/01/2002	Paydown		5,956	5,956	5,956	5,943	13				.0	256		
36202B-VT-9	GNMA II SF POOL# 10.000% 12/20/20 001526	12/01/2002	Paydown		8,148	8,148	8,311	8,309	(161)				.0	539		
362031-ED-4	GNMA I SF POOL# 005532 8.500% 03/15/05	12/01/2002	Paydown		816	816	822	818	(2)				.0	38		
362035-PN-1	GNMA I SF POOL# 009429 7.500% 01/15/06	12/01/2002	Paydown		5,605	5,605	5,311	5,427	178				.0	154		
362037-EQ-2	GNMA I SF POOL# 010943 8.000% 07/15/06	12/01/2002	Paydown		3,805	3,805	2,901	3,073	732				.0	167		
362041-2X-2	GNMA I SF POOL# 014290 7.500% 07/15/07	12/01/2002	Paydown		4,393	4,393	4,193	4,326	67				.0	181		
362042-NA-7	GNMA I SF POOL# 014785 8.000% 01/15/07	12/01/2002	Paydown		7,334	7,334	7,299	7,307	27				.0	322		
362043-YJ-4	GNMA I SF POOL# 016013 7.500% 03/15/07	12/01/2002	Paydown		1,084	1,084	1,035	1,068	16				.0	49		
362050-Y8-3	GNMA I SF POOL# 022335 8.000% 02/15/08	12/01/2002	Paydown		10,995	10,995	10,520	10,819	176				.0	637		
362053-ZB-9	GNMA I SF POOL# 025038 8.250% 05/15/08	12/01/2002	Paydown		24,314	24,314	22,962	23,236	1,079				.0	967		
362073-T0-1	GNMA I SF POOL# 042859 11.000% 09/15/10	12/01/2002	Paydown		1,976	1,976	1,761	1,865	111				.01	120		
362084-ZJ-7	GNMA I SF POOL# 052945 15.000% 07/15/12	12/01/2002	Paydown		296	296	296	295	.1				.0	25		
362086-DP-2	GNMA I SF POOL# 054110 16.000% 12/15/11	12/01/2002	Paydown		152	152	147	148	.4				.0	13		
912810-ET-1	US TREAS BOND 7.625% 02/15/25	11/07/2002	Salomon Smith Barney		20,264,063	15,000,000	17,046,730	16,925,530	(32,245)			3,370,778	3,370,778	1,427,593	XXX	
Total United States					20,351,136	15,087,073	17,130,432	17,010,363	(30,004)	0	0	3,370,778	3,370,778	1,427,593	XXX	
0399996 - Bonds - U.S. Government					20,351,136	15,087,073	17,130,432	17,010,363	(30,004)	0	0	3,370,778	3,370,778	1,427,593	XXX	
0399999 - Bonds - U.S. Governments					20,351,136	15,087,073	17,130,432	17,010,363	(30,004)	0	0	3,370,778	3,370,778	1,427,593	XXX	
<b>Political Subdivisions of States</b>																
United States																
Kentucky																
691021-GF-0	OWENSBORO KY ELEC LT & 8.250% 01/01/03 PWR REV	01/01/2002	Call	100.0000	125,000	125,000	125,000	125,000	0	0	0	0	0	5,156	XXX	
Total Kentucky					125,000	125,000	125,000	125,000	0	0	0	0	0	5,156	XXX	
Total United States					125,000	125,000	125,000	125,000	0	0	0	0	0	5,156	XXX	
2499996 - Bonds - Political Subdivisions - United States					125,000	125,000	125,000	125,000	0	0	0	0	0	5,156	XXX	
2499997 - Bonds - Political Subdivisions - Canada					0	0	0	0	0	0	0	0	0	0	0	XXX
2499998 - Bonds - Political Subdivisions - Other Countries					0	0	0	0	0	0	0	0	0	0	0	XXX
2499999 - Bonds - Political Subdivisions					125,000	125,000	125,000	125,000	0	0	0	0	0	5,156	XXX	
<b>Special Revenue &amp; Assessment</b>																
United States																
United States																
076523-AA-7	CITY OF BEDFORD 7.810% 05/01/26 VIRGINIA LESSEE - APPALACHIAN POWER CO	11/01/2002	Redemption	100.0000	40,000	40,000	40,000	40,000					.0	2,343		
080329-CD-5	BELMONT CNTY OH SWR 4.250% 04/01/04 DIST 3	04/01/2002	Call	100.0000	16,000	16,000	16,000	16,000					.0	340		
312910-E3-2	FHLMC REMIC 1320 H 7.000% 07/15/07	12/01/2002	Paydown		335,288	335,288	311,346	325,960	9,328				.0	20,024		
312910-LH-3	FHLMC REMIC 1298 J 7.500% 04/15/07	12/01/2002	Paydown		281,814	281,814	291,149	282,918	(1,105)				.0	11,110		
312914-VD-3	FHLMC REMIC 1465 G 7.000% 12/15/07	12/01/2002	Paydown		749,565	749,565	772,052	754,107	(4,543)				.0	26,560		
3133T4-FT-8	FHLMC REMIC 1680 PK 6.500% 02/15/24	08/29/2002	Lehman		5,135,694	4,840,000	4,616,150	4,677,938	7,313		450,443	450,443	238,572			
31340Y-4Z-9	FHLMC REMIC 93 H 8.500% 11/15/20	12/01/2002	Paydown		349,195	349,195	365,345	354,352	(5,157)				.0	14,236		
31340Y-ZM-4	FHLMC REMIC 69 F 9.000% 12/15/05	12/15/2002	Paydown		21,905	21,905	22,679	22,102	(197)				.0	1,018		
313586-HJ-9	FNMA REMIC 1991-32 H 7.500% 04/25/21	12/01/2002	Paydown		1,271,844	1,271,844	1,275,366	1,269,463	2,380				.0	46,450		
31358P-HV-2	FNMA REMIC 692-35 EB 7.500% 07/25/22	12/01/2002	Paydown		448,820	448,820	449,801	447,929	890				.0	16,617		
31358R-VR-1	FNMA REMIC 1992-209 H 7.000% 07/25/06	01/01/2002	Paydown		3,118	3,118	3,042	3,103	15				.0	18		
31359B-G9-2	FNMA REMIC 1993-140 G 6.250% 02/25/12	12/01/2002	Paydown		289,442	289,442	291,613	288,533	909				.0	9,400		
74526W-AG-4	PUERTO RICO HOUSING BK 6.250% 01/01/13 & FIN	12/01/2002	Call	100.0000	50,000	50,000	49,500	49,619	17			364	364	2,474		
Total United State					8,992,685	8,696,991	8,504,043	8,532,024	9,850	0	0	450,807	450,807	389,162	XXX	
Total United States					8,992,685	8,696,991	8,504,043	8,532,024	9,850	0	0	450,807	450,807	389,162	XXX	
3199996 - Bonds - Special Revenues - United States					8,992,685	8,696,991	8,504,043	8,532,024	9,850	0	0	450,807	450,807	389,162	XXX	
3199997 - Bonds - Special Revenues - Canada					0	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	0	XXX
3199999 - Bonds - Special Revenues					8,992,685	8,696,991	8,504,043	8,532,024	9,850	0	0	450,807	450,807	389,162	XXX	

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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	
Public Utilities (unaffiliated)																
United States																
165105-AC-1	CHESAPEAKE POT TEL 7.000% 02/01/09 WASH	03/18/2002	Call	100.3000	100,300	100,000	98,500	99,379	14			906	906	4,414		
171794-AE-0	CILCORP INC SR NT 8.700% 10/15/09	05/29/2002	Lehman		2,684,600	2,500,000	2,493,370	2,494,761	202			189,637	189,637	137,750		
290408-AA-1	ELWOOD ENERGY LLC 144A 8.159% 07/05/26															
	SENIOR SECURED NOTES	01/05/2002	Redemption	100.0000	69,650	69,650	69,650	69,650						1,137		
290408-AA-1	ELWOOD ENERGY LLC 144A 8.159% 07/05/26															
	SENIOR SECURED NOTES	03/22/2002	Tax Free Exchange		4,930,350	4,930,350	4,930,350	4,930,350						80,453		
494492-AA-9	KINCAID GENERATION LLC 7.330% 06/15/20															
	144A	06/15/2002	Call	100.0000	100,000	100,000	100,000	100,000						3,665		
494492-AA-9	KINCAID GENERATION LLC 7.330% 06/15/20															
	144A	12/15/2002	Redemption	100.0000	82,999	82,999	82,999	82,999						6,084		
62937U-AJ-0	NRG NORTHWEST 9.292% 12/15/24 GENERATING															
	LLC SENIOR SECURED BONDS	11/22/2002	Credit Suisse First Boston		5,320,000	7,000,000	7,060,000	7,059,197	(1,099)			(1,738,099)	(1,738,099)	617,918		
647770-AP-1	NEW ORLEANS PUB SVC 7.550% 09/01/23															
	NIAGARA MOHAWK PWR 8.770% 01/01/18 SECD	02/20/2002	First Albany		2,970,000	3,000,000	2,996,250	2,996,639	9			(26,648)	(26,648)	109,475		
653522-CD-2	FAC BD															
	NORTHEAST GENERATION 8.812% 10/15/26 CO	07/01/2002	Redemption	100.0000	48,000	48,000	44,400	45,082	91			2,827	2,827	4,210		
66416T-AB-1	144A SENIOR SECURED SERIES B															
	TEXAS UTILS CO 10.580% 03/15/10	02/07/2002	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000								
882848-A@-3	TEXAS UTILS CO 10.580% 03/15/10															
	Call	01/25/2002	Call	100.0000	1,000,000	1,000,000	1,000,000	1,000,000						371,865		
Total United States					27,305,899	28,830,999	28,875,519	28,878,057	(783)	0	0	(1,571,377)	(1,571,377)	1,336,971	XXX	
3899996 - Bonds - Public Utilities - United States					27,305,899	28,830,999	28,875,519	28,878,057	(783)	0	0	(1,571,377)	(1,571,377)	1,336,971	XXX	
3899997 - Bonds - Public Utilities - Canada					0	0	0	0	0	0	0	0	0	0	0	XXX
3899998 - Bonds - Public Utilities - Other Countries					0	0	0	0	0	0	0	0	0	0	0	XXX
3899999 - Bonds - Public Utilities					27,305,899	28,830,999	28,875,519	28,878,057	(783)	0	0	(1,571,377)	(1,571,377)	1,336,971	XXX	
Industrial & Miscellaneous																
United States																
00253C-AW-7	AAMES MORTGAGE TRUST 7.350% 11/15/27															
	1995-C CL A1C	12/01/2002	Paydown		578,818	578,818	576,286	576,774	2,044					21,162		
	ADVANTA MORTGAGE LOAN 7.370% 02/25/27															
	TRUST 1995-3 A5	12/01/2002	Paydown		377,060	377,060	376,707	376,234	826					25,733		
049164-AK-2	ATLAS AIR INC 7.380% 01/02/18															
	REDEMPTION	01/02/2002	Redemption	100.0000	99,986	100,703	99,986	100,607				(622)	(622)	3,689		
059784-AB-4	BANC TEC INC SR NT 7.500% 06/01/08															
	MILLER AKINS	12/05/2002	Miller Akins		3,000,000	5,000,000	4,979,700	4,985,019	1,779			(1,986,798)	(1,986,798)	386,458		
064062-C*-1	BANK OF NEW YORK 10.190% 04/01/07 LESSEE															
	SOUTHERN PACIFIC TRANS	04/01/2002	Redemption	100.0000	333,333	333,333	333,333	333,333						16,983		
069905-AA-5	BASS AMERICA INC 8.125% 03/31/02															
	BESSER COMPANY SENIOR 6.650% 12/16/08	03/31/2002	Maturity		1,000,000	1,000,000	1,055,480	1,001,927	(1,927)					40,625		
08651*-AA-3	NOTES															
	BOISE CASCADE OFFICE 7.050% 05/15/05	07/30/2002	Redemption	100.0000	7,000,000	7,000,000	7,000,000	7,000,000						289,644		
097403-AA-7	PRODUCTS NT															
	BORGER ENERGY 7.260% 12/31/22 ASSOCIATED	02/21/2002	BA Securities		4,986,500	5,000,000	4,989,050	4,994,098	242			(7,841)	(7,841)	98,896		
099738-AA-4	LP															
	BOWATER INC DEBENTURES 9.375% 12/15/21	07/01/2002	Redemption	100.0000	100,000	100,000	100,000	100,000						3,630		
102183-AE-0	BRADLEY OPERATING LP 7.200% 01/15/08															
	BROOKLYN NAVY YD 7.420% 10/01/20	12/11/2002	Various		5,110,460	5,000,000	5,009,750	5,008,943	(157)			101,674	101,674	470,052		
113804-AA-6	COGENERATION PARTNERS LP															
	COUNTRYWIDE FUNDING 6.000% 04/25/09 CORP	05/08/2002	Legg Mason Wood Walker Inc		2,880,000	3,000,000	2,991,030	2,993,920	298			(114,218)	(114,218)	178,800		
126690-ZU-3	CASH AMERICA 7.100% 01/02/08															
	INTERNATIONAL INC SENIOR NOTES	12/01/2002	Paydown		1,395,058	1,395,058	1,291,737	1,361,371	33,687					62,753		
14754#-AC-9	COMCAST CABLE 8.375% 05/01/07															
	COMMUNICATIONS	01/01/2002	Redemption	100.0000	1,000,000	1,000,000	1,000,000	1,000,000						35,500		
20029P-AF-6	CONTI MTGE HOME EQUITY 8.100% 08/15/25															
	1995-2 A5	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		
21075W-BF-1	CONTI MTGE HOME EQUITY 8.040% 09/15/27															
	1996-3 A7	12/01/2002	Paydown		1,205,747	1,205,747	1,204,428	1,203,151	2,596					51,295		
21075W-DD-4	CONTINENTAL AIRLINES 8.307% 10/02/19															
	2002-2 CLASS B PASS THRU TRUST	07/15/2002	Call	101.0000	3,030,000	3,000,000	2,998,594	2,995,585	(362)			34,777	34,777	150,080		
210805-DF-1	2002-2 CLASS B PASS THRU TRUST															
	Redemption	10/02/2002	Redemption	100.0000	79,840	79,840	79,840	79,840						4,277		

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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
22844#-AJ-9	CROWN PACIFIC LP 8.800% 02/01/13 SERIES B	10/29/2002	Redemption 100.0000		878,001	878,001	878,001	878,001					.0	74,796	
22844#-AJ-9	CROWN PACIFIC LP 8.800% 02/01/13 SERIES B	12/23/2002	Security Withdraw		4,121,999	4,121,999	4,121,999	4,121,999					.0	484,381	
239753-BB-1	DAYTON HUDSON CORP 9.750% 07/01/02	07/01/2002	Maturity		1,000,000	1,000,000	1,145,270	1,010,356	(10,356)				.0	97,500	
277460-AC-8	EASTMAN KODAK CO 6.375% 06/15/06 SERIES A MTN	04/09/2002	Lehman		4,975,000	5,000,000	4,878,250	4,882,216	6,361			86,423	86,423	103,594	
33632*-KD-8	AMERADA HESS CORP 10.150% 02/01/11		Redemption 100.0000		95,254	95,254	95,254	95,254					.0	4,834	
370424-GR-8	LESSEE-ALASKA AIRLINES	02/01/2002	Redemption 100.0000		3,096,360	3,000,000	3,254,460	3,037,565	(8,155)			66,951	66,951	184,875	
38142E-AA-6	GMAC 8.500% 01/01/03	03/19/2002	Fidelity Capital Markets		1,250,000	1,250,000	1,247,500	1,249,814	186				.0	97,500	
38162R-AB-0	GOLDMAN SACHS GROUP 7.800% 07/15/02 INC	07/15/2002	Maturity												
400131-AC-2	GOLETA NATIONAL BK MTG 7.950% 11/25/24		Redemption 100.0000		1,376,441	1,376,441	1,334,073	1,342,365	34,076				.0	88,395	
44440*-AA-4	LOAN 144A 1998-1 B	12/01/2002	Paydown		3,838,750	4,000,000	3,967,145	3,977,338	1,403			(139,991)	(139,991)	199,733	
449669-CD-0	GRUMA CORP SR NT 7.625% 10/15/07	06/10/2002	Lehman		193,924	193,924	193,924	193,924					.0	20,091	
449669-CD-0	HUGHES AIRCRAFT 10.360% 03/29/12 COMPANY	09/29/2002	Redemption 100.0000		4,000,000	5,000,000	4,949,750	4,953,854	1,075			(954,929)	(954,929)	424,063	
449909-AC-4	IMC GLOBAL INC 7.375% 08/01/18	09/20/2002	First Albany		1,000,000	1,000,000	1,022,190	1,000,121	(121)				.0	37,500	
45167R-AD-6	ICI WILMINGTON 7.500% 01/15/02	01/15/2002	Maturity		2,406,250	2,500,000	2,492,225	2,494,585	99			(88,433)	(88,433)	88,802	
52465#-AD-7	IDEX CORP 6.875% 02/15/08	02/15/2002	Merrill Lynch		183,100	183,100	183,100	183,100					.0	7,260	
524908-AS-9	LEGG MASON CAPITAL 7.240% 12/05/20 CORP	12/05/2002	Redemption 100.0000		1,000,000	1,000,000	1,064,130	1,001,576	(1,576)				.0	44,375	
546347-AB-1	HUNTINGTON NATL BANK-LESSEE	03/01/2002	Maturity		3,112,500	3,000,000	2,925,960	2,932,438	1,320			178,742	178,742	168,625	
552078-F#-9	LOUISIANA PACIFIC CORP 8.875% 08/15/10	03/26/2002	Goldman Sachs & Co		4,900,000	5,000,000	5,138,200	5,036,753	(14,892)			(121,860)	(121,860)	440,000	
577778-AQ-6	LYONDELL PETROCHEMICAL 9.600% 09/18/03	09/26/2002	First Albany		1,000,000	1,000,000	1,192,400	1,023,311	(23,311)				.0	98,750	
605288-AA-7	MAY DEPT STORES 9.875% 12/01/02	12/01/2002	Maturity		1,125,000	8,500,000	8,520,170	8,518,373	(641)			(7,392,732)	(7,392,732)	680,090	
645767-AP-9	MISSISSIPPI CHEM CORP 7.250% 11/15/17	12/18/2002	Deutsche Bank Securities		50,550	50,000	49,500	49,720	3			827	827	973	
651630-AA-6	NJ BELL TEL 7.375% 06/01/12	03/06/2002	Call 101.1000		238,750	238,750	238,750	238,750					.0	10,640	
674135-CM-8	NEWMONT GOLD CO 8.910% 01/05/09	07/05/2002	Redemption 100.0000		159,647	159,647	159,522	159,493	153				.0	10,447	
698465-AZ-4	OAKWOOD MTG INVESTORS 7.350% 11/15/27 INC	12/01/2002	Paydown		2,250,000	3,000,000	2,977,500	2,979,689	269			(729,959)	(729,959)	238,800	
76110F-UD-3	1997-C A6	09/18/2002	First Albany		3,742,056	3,742,056	3,510,224	3,590,442	151,614				.0	141,792	
779273-AB-7	LOANS INC 1998-QS7 NB2 CMO	12/01/2002	Paydown		1,000,000	1,000,000	1,016,610	1,002,437	(1,811)			(626)	(626)	123,221	
795770-AF-3	ROUSE CO 8.500% 01/15/03	10/11/2002	Call 100.0000		3,806,720	4,000,000	4,000,000	4,000,000				(193,280)	(193,280)	162,027	
795770-AN-6	SALTON SEA FDG 7.840% 05/30/10	06/03/2002	Lazard Freres & Co		4,155,790	4,940,018	4,940,018	4,940,018				(784,228)	(784,228)	350,803	
805559-BR-1	SALTON SEA FDG 7.475% 11/30/18	11/06/2002	First Albany		37,491	37,491	37,491	37,491					.0	1,401	
81441P-AJ-0	SALTON SEA FDG 7.475% 11/30/18	05/30/2002	Redemption 100.0000		5,000,000	5,000,000	4,997,656	4,992,065	7,935				.0	294,156	
816391-AC-0	SAXON ASSET SECURITIES 7.065% 04/25/27	10/01/2002	Paydown		528,923	528,923	520,328	522,202	6,721				.0	42,265	
826671-AD-1	SECURITY NATIONAL MTG 8.750% 11/25/24	12/25/2002	Paydown		163,992	163,992	162,372	163,253	122			617	617	10,714	
844741-AG-3	LOAN 144A 2000-1 A2 CMO	12/26/2002	Redemption 100.0000		660,108	660,108	659,734	659,356	752				.0	26,325	
90263B-CC-0	SELKIRK COGEN FDG 8.650% 12/26/07	12/26/2002	Redemption 100.0000		147,926	147,926	126,674	133,213	1,379			13,334	13,334	9,260	
902905-A*-9	SIGNAL SEC CORP MFD 7.420% 04/15/30 HSG	09/24/2002	Redemption 100.0000		3,000,000	3,000,000	2,987,813	2,990,310	9,690				.0	18,625	
90777H-AD-6	PTC 1998-2 A 144A	12/01/2002	Paydown		236,225	236,225	236,225	236,225					.0	12,579	
90782E-CQ-5	USX-MARATHON GP 10.650% 06/30/03	06/30/2002	Redemption 100.0000		3,384,870	3,000,000	3,507,630	3,342,296	(5,544)			48,118	48,118	167,633	
909279-AE-1	UNION OIL CO 9.400% 02/15/11	03/14/2002	Lehman		1,000,000	1,000,000	1,154,040	1,002,802	(2,802)				.0	51,733	
909279-AF-8	UNION PAC CORP 9.600% 02/15/02	02/15/2002	Maturity		107,340	107,340	107,340	107,340					.0	10,254	
911546-VY-2	UNITED AIRLINES ETC 91 10.110% 01/05/06 A	07/05/2002	Redemption 100.0000		51,063	51,063	51,063	51,063					.0	2,581	
	UNITED AIRLINES ETC 91 10.110% 02/19/06 B	02/19/2002	Redemption 100.0000		32,424	32,424	32,424	32,424					.0	1,216	

E12.2

**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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
958468-AE-0	WESTERN PROPERTIES 7.300% 09/15/10 TRUST FORMLY WESTERN INVESTMENT REIT	03/13/2002	Legg Mason Wood Walker Inc.		4,880,600	5,000,000	4,989,050	4,991,476	156			(111,031)	(111,031)	189,597	
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	4,811,903	4,807,839	4,815					298,216	
97349*-AD-8	WINDPOWER PARTNERS 10.200% 03/01/05 1989 LP	07/18/2002	Redemption 100.0000		307,972	307,972	307,972	307,972							
973735-AY-9	WINDSOR PETROLEUM 7.840% 01/15/21 TRANS 144A	09/11/2002	Goldman Sachs & Co.		4,087,500	5,000,000	4,247,250	4,277,393	15,451			(205,344)	(205,344)	458,422	
Total United States					120,982,333	133,539,151	133,545,155	132,693,090	216,182	0	0	(11,926,941)	(11,926,941)	8,270,419	XXX
Canada															
30217V-AC-1	EXPRESS PIPELINE LP 7.390% 12/31/17 144A	12/31/2002	Redemption 100.0000		48,000	48,000	48,000	48,000						2,705	
Total Canada					48,000	48,000	48,000	48,000	0	0	0	0	0	2,705	XXX
Other Country															
71912N-AA-5	PHOENIX PARK FUNDING 7.267% 04/01/13 LTD	10/01/2002	Redemption 100.0000		203,125	203,125	203,125	203,125						8,800	
92928W-AB-1	PHOENIX PARK GAS PROCESSORS USD	12/10/2002	Call 113.7960		6,827,760	6,000,000	5,990,400	5,992,796	374			834,590	834,590	649,020	
961214-AD-5	WESTERN MINING CORP 7.250% 11/15/13	10/15/2002	Maturity		1,000,000	1,000,000	1,004,180	1,000,490	(490)					78,750	
E7846#-AA-2	WESTPAC BKG CORP 7.875% 10/15/02	10/30/2002	Redemption 100.0000		833,333	833,333	833,333	833,333						70,368	
N4703#-AC-7	SOS CUETERA SA 8.510% 10/30/07	08/01/2002	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000						122,325	
N4703#-AE-3	JAMES HARDIE FINANCE 6.990% 11/05/06 B.V. SERIES C	08/01/2002	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000						124,600	
Total Other Country					15,864,218	15,036,458	15,031,038	15,029,744	(116)	0	0	834,590	834,590	1,053,863	XXX
4599996 - Bonds - Industrial and Misc - United States					120,982,333	133,539,151	133,545,155	132,693,090	216,182	0	0	(11,926,941)	(11,926,941)	8,270,419	XXX
4599997 - Bonds - Industrial and Misc - Canada					48,000	48,000	48,000	48,000	0	0	0	0	0	2,705	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					15,864,218	15,036,458	15,031,038	15,029,744	(116)	0	0	834,590	834,590	1,053,863	XXX
4599999 - Bonds - Industrial and Miscellaneous					136,894,551	148,623,609	148,624,193	147,770,834	216,066	0	0	(11,092,351)	(11,092,351)	9,326,987	XXX
6099997 - Bonds - Part 4					193,669,271	201,363,672	203,259,187	202,316,278	195,129	0	0	(8,842,143)	(8,842,143)	12,485,869	XXX
6099998 - Bonds - Part 5					78,960,634	76,230,986	78,358,056	78,324,515	(33,541)	0	0	636,119	636,119	2,783,689	XXX
6099999 - Total - Bonds					272,629,905	277,594,658	281,617,243	280,640,793	161,588	0	0	(8,206,024)	(8,206,024)	15,269,558	XXX
6599998 - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	XXX	0
6599999 - Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0
7099998 - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	XXX	0
7099999 - Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0
7199999 - Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0
7299999 Totals					272,629,905	XXX	281,617,243	280,640,793	161,588	0	0	(8,206,024)	(8,206,024)	15,269,558	0

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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																
912810-DU-9...	US TREAS BOND 9.375% 02/15/06	02/21/2002	Direct	02/26/2002	Direct	23,000,000	25,738,065	25,727,710	25,728,348	(9,717)			(638)	(638)	759,403	723,123
Total United States						23,000,000	25,738,065	25,727,710	25,728,348	(9,717)	0	0	(638)	(638)	759,403	723,123
0399996	- Bonds - U.S. Government					23,000,000	25,738,065	25,727,710	25,728,348	(9,717)	0	0	(638)	(638)	759,403	723,123
0399999	- Bonds - U.S. Governments					23,000,000	25,738,065	25,727,710	25,728,348	(9,717)	0	0	(638)	(638)	759,403	723,123
Special Revenue & Assessment																
United States																
United States																
31392D-BS-0	FNMA 2002-33 Z 6.500% 06/25/32	06/12/2002	Greenwich Capital Markets	10/21/2002	Greenwich Capital Markets	14,075,833	13,361,045	13,990,059	13,376,263	15,218			613,796	613,796	356,682	40,664
31392D-BS-0	FNMA 2002-33 Z 6.500% 06/25/32	10/01/2002	Interest Capitalization	10/21/2002	Greenwich Capital Markets	307,463	307,463	305,590	292,182	(15,281)			13,407	13,407	5,318	
31392E-5B-2	FNMA 2002-79 Z 5.500% 11/15/22	11/05/2002	Greenwich Capital Markets	12/31/2002	Greenwich Capital Markets	15,068,750	14,463,646	14,635,523	14,471,775	8,129			163,749	163,749	80,259	16,115
31392E-5B-2	FNMA 2002-79 Z 5.500% 11/15/22	12/01/2002	Interest Capitalization	12/31/2002	Greenwich Capital Markets	69,065	69,065	67,079	66,329	(2,736)			751	751	369	
Total United State						29,521,112	28,201,219	28,998,251	28,206,549	5,330	0	0	791,702	791,702	442,629	56,779
Total United States						29,521,112	28,201,219	28,998,251	28,206,549	5,330	0	0	791,702	791,702	442,629	56,779
3199996	- Bonds - Special Revenue - United States					29,521,112	28,201,219	28,998,251	28,206,549	5,330	0	0	791,702	791,702	442,629	56,779
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	0
3199999	- Bonds - Special Revenue					29,521,112	28,201,219	28,998,251	28,206,549	5,330	0	0	791,702	791,702	442,629	56,779
Public Utilities (unaffiliated)																
United States																
010392-CV-8	ALABAMA POWER CO 1ST 7.450% 07/01/23 MORTGAGE	01/02/2002	Fidelity Capital Markets	07/09/2002	Call 103.4100	2,000,000	2,002,500	2,068,200	2,002,471	(29)			65,729	65,729	77,811	2,483
250847-CZ-1	DETROIT EDISON COMPANY 8.300% 08/01/22 FIRST MORTGAGE	01/30/2002	Lehman	12/26/2002	Call 104.1500	5,000,000	5,221,450	5,207,500	5,199,463	(21,987)			8,037	8,037	374,655	3,458
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	31,592	31,592	31,592	31,592				0	0	1,289	
Total United States						7,031,592	7,255,542	7,307,292	7,233,526	(22,016)	0	0	73,766	73,766	453,755	5,942
3899996	- Bonds - Public Utilities - United States					7,031,592	7,255,542	7,307,292	7,233,526	(22,016)	0	0	73,766	73,766	453,755	5,942
3899997	- Bonds - Public Utilities - Canada					0	0	0	0	0	0	0	0	0	0	0
3899998	- Bonds - Public Utilities - Other Countries					0	0	0	0	0	0	0	0	0	0	0
3899999	- Bonds - Public Utilities					7,031,592	7,255,542	7,307,292	7,233,526	(22,016)	0	0	73,766	73,766	453,755	5,942
Industrial & Miscellaneous																
United States																
102183-AE-0	BOWATER INC DEBENTURES 9.375% 12/15/21	04/03/2002	HSBC Securities	12/11/2002	Salomon Smith Barney	5,000,000	5,498,250	5,127,300	5,492,128	(6,122)			(364,828)	(364,828)	470,052	147,135
22541N-LU-1	CS FIRST BOSTON MTG 6.250% 10/25/32 SEC CORP 2002-26 1B2	10/09/2002	Credit Suisse First Boston	12/01/2002	Paydown	11,616	11,824	11,616	11,616	(208)			0	0	91	34
264399-DC-7	DUKE ENERGY CORP FIRST 7.500% 08/01/25 REF MORTGAGE	01/10/2002	McDonald & Co	11/04/2002	Call 102.9070	2,800,000	2,828,000	2,881,396	2,827,131	(869)			54,265	54,265	264,250	96,833
47032#-AC-3	JAMES HARDIE US 6.990% 11/05/06 FUNDING INC SERIES C	08/01/2002	Tax Free Exchange	12/20/2002	Redemption 100.0000	933,333	933,333	933,333	933,333				0	0	174,630	
47032#-AE-9	JAMES HARDIE US 7.120% 11/05/08 FUNDING INC SERIES E	08/01/2002	Tax Free Exchange	12/20/2002	Redemption 100.0000	933,333	933,333	933,333	933,333				0	0	209,837	
Total United States						9,678,282	10,204,740	9,886,978	10,197,540	(7,200)	0	0	(310,563)	(310,563)	1,118,860	244,003
Canada																
453258-AN-5	INCO LTD 7.750% 05/15/12 ROGERS CABLE INC 144A 8.750%	05/08/2002	Merrill Lynch	05/30/2002	Merrill Lynch	2,000,000	1,998,340	2,080,200	1,998,348	8			81,852	81,852	9,042	
77509N-AE-3	05/01/32	04/25/2002	Salomon Smith Barney	06/28/2002	Tax Free Exchange	5,000,000	4,960,150	4,960,203	4,960,203	53			0	0	0	0
Total Canada						7,000,000	6,958,490	7,040,403	6,958,551	61	0	0	81,852	81,852	9,042	0
4599996	- Bonds - Industrial and Miscellaneous - United States					7,000,000	6,958,490	7,040,403	6,958,551	61	0	0	81,852	81,852	9,042	0
4599997	- Bonds - Industrial and Miscellaneous - Canada					0	0	0	0	0	0	0	0	0	0	0
4599998	- Bonds - Industrial and Miscellaneous - Other Countries					0	0	0	0	0	0	0	0	0	0	0
4599999	- Bonds - Industrial and Miscellaneous					16,678,282	17,163,230	16,927,381	17,156,092	(7,139)	0	0	(228,710)	(228,710)	1,127,902	244,003
6099998	- Total - Bonds					76,230,986	78,358,056	78,960,634	78,324,515	(33,541)	0	0	636,119	636,119	2,783,689	1,029,846
<b>7299999 Totals</b>						<b>78,358,056</b>	<b>78,960,634</b>	<b>78,960,634</b>	<b>78,324,515</b>	<b>(33,541)</b>	<b>0</b>	<b>0</b>	<b>636,119</b>	<b>636,119</b>	<b>2,783,689</b>	<b>1,029,846</b>

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Schedule D - Part 6 - Section 1

**NONE**

Schedule D - Part 6 - Section 2

**NONE**

Schedule DA - Part 1

**NONE**

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 .....	927,833,431	962,187,519	34,354,088
2. Preferred Stocks .....	0	0	0
3. Totals	927,833,431	962,187,519	34,354,088

(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.

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE OHIO NATIONAL LIFE ASSURANCE CORPORATION**

**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 BOND 8.125% 05/15/21	Arkansas, BANK OF AMERICA, STATE REGULATORY REQUIREMENT	200,000	201,198	281,126
00002	B	US TREAS BOND 8.125% 05/15/21	Georgia, WACHOVIA BANK OF GEORGIA, STATE REGULATORY REQUIREMENT	60,000	60,359	84,338
00003	B	US TREAS BOND 8.125% 05/15/21	Idaho, KEY TRUST COMPANY, STATE REGULATORY REQUIREMENT	250,000	251,498	351,408
00004	B	US TREAS BOND 7.250% 08/15/22	Illinois, US BANCORP PLEDGE ACCOUNT, STATE REGULATORY REQUIREMENT	1,000,000	1,038,809	1,301,560
00005	B	US TREAS BOND 8.125% 05/15/21	Massachusetts, STATE STREET BANK, STATE REGULATORY REQUIREMENT	500,000	502,995	702,815
00006	B	US TREAS BOND 8.125% 05/15/21	North Carolina, WACHOVIA BANK NA, STATE REGULATORY REQUIREMENT	200,000	201,198	281,126
00007	B	US TREAS BOND 8.125% 05/15/21	Ohio, US BANCORP PLEDGE ACCOUNT, STATE REGULATORY REQUIREMENT	600,000	603,595	843,378
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 BOND 8.125% 05/15/21	South Carolina, BANK OF AMERICA, STATE REGULATORY REQUIREMENT	175,000	176,048	245,985
00010	B	US TREAS BOND 8.125% 05/15/21	Virginia, SUNTRUST BANK, STATE REGULATORY REQUIREMENT	250,000	251,498	351,408
00011	B	US TREAS BOND 9.875% 11/15/15	New Mexico, BANK OF SANTA FE, STATE REGULATORY REQUIREMENT	100,000	102,615	154,375
ZZ99999 - Total - All Policyholders				3,835,000	3,889,813	5,097,519
9999999 Totals				3,835,000	3,889,813	5,097,519

(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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