



QUARTERLY STATEMENT

As of September 30, 2014
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio Incorporated/Organized..... June 26, 1979	State of Domicile or Port of Entry Ohio Commenced Business..... August 22, 1979	Country of Domicile US
Statutory Home Office	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	
Main Administrative Office	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 <i>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</i>	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 <i>(Street and Number) (City or Town, State, Country and Zip Code)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <i>(Name)</i> amber_roberts@ohionational.com <i>(E-Mail Address)</i>	513-794-6100-6015 <i>(Area Code) (Telephone Number) (Extension)</i> 513-794-4516 <i>(Fax Number)</i>

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Joseph Richard Sander	Treasurer	Peter Edward Whipple #	Senior Vice President & Chief Corporate Actuary

OTHER

Thomas Abdo Barefield #	Vice Chairman & Chief Distribution Officer	Howard Charles Becker	Executive Vice President & Chief Administrative Officer
Christopher Allen Carlson #	Vice Chairman & Chief Investment Officer	Ronald John Dolan #	Vice Chairman & Chief Risk Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Arthur James Roberts	Senior Vice President & Chief Financial Officer
Dennis Lee Schoff #	Senior Vice President & General Counsel, Assistant Secretary	Barbara Ann Turner #	Senior Vice President & Chief Compliance Officer

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Ronald John Dolan	Gary Thomas Huffman
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State of..... Ohio
County of..... Hamilton

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

_____ (Signature) Gary Thomas Huffman _____ (Printed Name) President, Chairman & Chief Executive Officer _____ (Title)	_____ (Signature) Therese Susan McDonough _____ (Printed Name) Secretary _____ (Title)	_____ (Signature) Joseph Richard Sander _____ (Printed Name) Treasurer _____ (Title)
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Subscribed and sworn to before me
This _____ day of _____ November, _____ 2014

a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number _____
2. Date filed _____
3. Number of pages attached _____

Roxanna S Henry, Notary Public

May 11, 2019

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,452,188,771	0	2,452,188,771	2,265,214,051
2. Stocks:				
2.1 Preferred stocks.....	14,332,000	0	14,332,000	11,257,641
2.2 Common stocks.....	3,061	0	3,061	116,188
3. Mortgage loans on real estate:				
3.1 First liens.....	374,115,638	0	374,115,638	391,901,955
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(17,913,795)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(17,913,795)	0	(17,913,795)	(4,531,710)
6. Contract loans (including \$.....0 premium notes).....	98,916,077	0	98,916,077	97,720,944
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	129,580	0	129,580	200,040
9. Receivables for securities.....	2,739	0	2,739	338,729
10. Securities lending reinvested collateral assets.....	90,966,383	0	90,966,383	78,790,310
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,012,740,454	0	3,012,740,454	2,841,008,148
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	29,809,391	0	29,809,391	26,840,472
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	11,330,558	0	11,330,558	14,336,130
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	115,692,601	0	115,692,601	116,557,362
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	8,936,915	0	8,936,915	7,791,154
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	166	0	166	75,995
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	1,969,348	0	1,969,348	491,469
18.2 Net deferred tax asset.....	104,567,250	50,627,107	53,940,143	47,729,908
19. Guaranty funds receivable or on deposit.....	2,503,706	0	2,503,706	2,524,439
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	44,839,519	0	44,839,519	76,294,176
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	319,438	0	319,438	317,216
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,332,709,346	50,627,107	3,282,082,239	3,133,966,469
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	266,023,855	0	266,023,855	274,181,686
28. Total (Lines 26 and 27).....	3,598,733,201	50,627,107	3,548,106,094	3,408,148,155

DETAILS OF WRITE-INS

1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Miscellaneous assets.....	226,556	0	226,556	226,556
2502. Fund revenue receivable.....	76,776	0	76,776	74,554
2503. State taxes recoverable.....	16,106	0	16,106	16,106
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	319,438	0	319,438	317,216

OHIO NATIONAL LIFE ASSURANCE CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,667,454,455 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,667,454,455	2,594,629,494
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	99,959,156	44,325,380
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	2,516,453	1,130,558
4. Contract claims:		
4.1 Life.....	7,127,436	9,753,431
4.2 Accident and health.....	628,733	217,484
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	834,148	521,512
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....0 ceded.....	0	0
9.4 Interest Maintenance Reserve.....	9,441,016	10,145,475
10. Commissions to agents due or accrued - life and annuity contracts \$.....2,582,870, accident and health \$.....161,944 and deposit-type contract funds \$.....0.....	2,744,814	3,796,495
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,438,855	431,417
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(11,096,153) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(11,096,153)	(12,599,555)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	4,105,766	6,178,566
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,430,611	3,513,280
17. Amounts withheld or retained by company as agent or trustee.....	1,335,185	1,937,255
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	47,209,548	44,399,904
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	29,878,044	25,773,165
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	0	4,038,158
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	7,984,540	0
24.10 Payable for securities lending.....	90,966,383	78,790,310
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	285,279	208,012
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	2,966,244,269	2,817,190,341
27. From Separate Accounts statement.....	266,023,855	274,181,686
28. Total liabilities (Lines 26 and 27).....	3,232,268,124	3,091,372,027
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	218,261,681	219,199,837
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	306,237,967	307,176,123
38. Totals of Lines 29, 30 and 37.....	315,837,972	316,776,128
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,548,106,096	3,408,148,155

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	285,279	208,012
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	285,279	208,012
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	188,002,927	178,151,031	278,605,701
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	115,902,273	116,231,097	153,757,196
4. Amortization of Interest Maintenance Reserve (IMR).....	1,839,987	1,852,018	2,505,183
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	40,870,024	28,413,999	63,584,618
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,191,454	2,068,888	2,427,044
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	15,584,806	13,572,718	18,681,088
9. Totals (Lines 1 to 8.3).....	363,391,471	340,289,752	519,560,830
10. Death benefits.....	33,503,712	41,206,007	52,762,130
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	34,928	36,928
12. Annuity benefits.....	4,003,945	3,164,329	4,135,492
13. Disability benefits and benefits under accident and health contracts.....	6,245,260	2,715,144	3,355,058
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	63,488,513	56,190,402	71,312,036
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,010,589	983,557	1,345,143
18. Payments on supplementary contracts with life contingencies.....	114,680	123,766	163,627
19. Increase in aggregate reserves for life and accident and health contracts.....	128,736,888	124,783,774	258,570,849
20. Totals (Lines 10 to 19).....	237,103,587	229,201,907	391,681,263
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	37,317,201	41,257,643	53,402,044
22. Commissions and expense allowances on reinsurance assumed.....	38,569	100,800	113,675
23. General insurance expenses.....	46,593,192	38,613,650	50,718,849
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,805,604	8,947,046	13,160,186
25. Increase in loading on deferred and uncollected premiums.....	5,531,068	1,047,686	(497,853)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(7,067,969)	(2,319,891)	(9,815,215)
27. Aggregate write-ins for deductions.....	3,224,493	2,768,766	3,604,003
28. Totals (Lines 20 to 27).....	332,545,745	319,617,607	502,366,952
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	30,845,726	20,672,145	17,193,878
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	30,845,726	20,672,145	17,193,878
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	10,244,173	4,299,558	9,280,325
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	20,601,553	16,372,587	7,913,552
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....7,668,174 (excluding taxes of \$.....611,438 transferred to the IMR).....	(7,269,765)	(572,950)	5,681,643
35. Net income (Line 33 plus Line 34).....	13,331,788	15,799,637	13,595,195
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	316,776,127	317,399,505	317,399,505
37. Net income (Line 35).....	13,331,788	15,799,637	13,595,195
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(794).....	(7,376)	(317,721)	(55,357)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	13,669,132	5,252,815	(11,278,256)
41. Change in nonadmitted assets.....	(7,463,058)	(6,754,116)	1,771,209
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(4,104,879)	(3,523,250)	(5,515,052)
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	(10,000,000)	(22,000,000)	(31,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(6,363,765)	(19,749,180)	31,858,883
54. Net change in capital and surplus (Lines 37 through 53).....	(938,158)	(31,291,816)	(623,378)
55. Capital and surplus as of statement date (Lines 36 + 54).....	315,837,970	286,107,690	316,776,127
DETAILS OF WRITE-INS			
08.301. COI Charges.....	8,923,299	9,008,183	12,003,631
08.302. Surrender Charges.....	6,572,433	7,021,765	8,928,031
08.303. Administrative Charges.....	89,073	(2,457,231)	(2,250,574)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	15,584,806	13,572,718	18,681,088
2701. Health Surrender Benefits.....	3,224,493	2,768,766	3,604,003
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	3,224,493	2,768,766	3,604,003
5301. Surplus related to reinsurance transactions.....	0	(6,463,740)	52,660,727
5302. Prior period adjustment.....	0	(13,285,440)	(3,771,712)
5303. Amortization of Coinsurance Gain.....	(6,363,765)	0	(17,030,132)
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(6,363,765)	(19,749,180)	31,858,883

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	186,654,828	174,512,812	185,966,533
2. Net investment income.....	113,719,154	113,697,142	154,045,527
3. Miscellaneous income.....	51,282,519	30,770,166	49,929,367
4. Total (Lines 1 through 3).....	351,656,501	318,980,120	389,941,427
5. Benefit and loss related payments.....	111,651,377	110,535,633	133,148,027
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(8,571,371)	(4,349,282)	(4,519,095)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	98,998,102	94,460,253	121,941,617
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$....(794) tax on capital gains (losses).....	20,001,664	(5,185,300)	(5,950,012)
10. Total (Lines 5 through 9).....	222,079,772	195,461,304	244,620,537
11. Net cash from operations (Line 4 minus Line 10).....	129,576,729	123,518,816	145,320,889
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	151,660,439	182,025,427	311,533,361
12.2 Stocks.....	1,835,959	0	903,031
12.3 Mortgage loans.....	45,921,317	41,630,284	56,338,196
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	70,812	43,295	131,743
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	8,320,530	47,388	5,566,753
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	207,809,057	223,746,394	374,473,084
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	337,653,373	293,812,696	402,486,260
13.2 Stocks.....	5,074,000	6,000,000	6,000,000
13.3 Mortgage loans.....	28,135,000	39,260,000	48,380,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	12,176,073	18,965,791	3,764,649
13.7 Total investments acquired (Lines 13.1 to 13.6).....	383,038,446	358,038,487	460,630,909
14. Net increase or (decrease) in contract loans and premium notes.....	1,195,133	6,208,983	8,170,302
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(176,424,522)	(140,501,076)	(94,328,127)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	1,127,575	0	(154,623)
16.5 Dividends to stockholders.....	10,000,000	22,000,000	31,000,000
16.6 Other cash provided (applied).....	42,338,133	37,705,243	(16,928,991)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	33,465,708	15,705,243	(48,083,614)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(13,382,085)	(1,277,017)	2,909,148
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(4,531,711)	(7,440,859)	(7,440,859)
19.2 End of period (Line 18 plus Line 19.1).....	(17,913,795)	(8,717,875)	(4,531,711)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	396,062,729	450,162,791	563,765,630
3. Ordinary individual annuities.....	73,917	160,097	244,139
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	13,738,000	13,172,404	17,754,594
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	409,874,646	463,495,292	581,764,363
12. Deposit-type contracts.....	1,237,926	0	106,014
13. Total.....	411,112,572	463,495,292	581,870,377

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Ohio National Life Assurance Corporation (ONLAC or the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio.

At September 30, 2014, the Company did not have any statutory accounting practices that differ from NAIC SAP.

2. Accounting Changes and Corrections of Errors - NONE

3 - 4. No significant change

5. Investments

D. Loan-Backed Securities

- (1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
- (2) The Company had no other-than-temporary impairments on loan-backed securities due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The following table represents each security that recognized other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the securities:

CUSIP	Book/Adj Carry Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-than-temporary Impairment in Current Period	Amortized Cost After Other-than-temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
21075WBF1	193,351	186,978	6,373	186,978	186,978	9/30/2014
38373M3S7	182,329	137,258	45,071	137,258	137,258	9/30/2014
Total	<u>\$ 375,680</u>	<u>\$ 324,236</u>	<u>\$ 51,444</u>	<u>\$ 324,236</u>	<u>\$ 324,236</u>	

- (4) All impaired securities (fair value is less than cost or amortized cost) for which a other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

(a) The aggregate amount of unrealized losses

(1) Less than 12 Months	<u>\$ (483,632)</u>
(2) 12 Months or Longer	<u>\$ (5,212,965)</u>

(b) The aggregate related fair value of securities with unrealized losses

(1) Less than 12 Months	<u>\$ 66,601,592</u>
(2) 12 Months or Longer	<u>\$ 121,228,137</u>

E. Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

- (b) The fair value of the collateral received and the portion of that collateral that that company has sold or re-pledged is \$90,966,383.

I. Working Capital Finance Investments - NONE

6 - 9. No significant change

NOTES TO FINANCIAL STATEMENTS**10. Information Concerning Parent, Subsidiaries and Affiliates.**

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2014 are summarized below:

	2014
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	10,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 10,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the nine months ended September 30, 2014 was \$124,935 and \$88,253 for the year ended December 31, 2013. The parties agree to indemnify one another for any losses of any nature relating to a party's breach of its duties under the terms of the agreement. At September 30, 2014 ONLAC had \$42,847,542 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

ONLAC does not own any subsidiaries, controlled entities, or affiliates that exceed 10% of admitted assets.

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements - NONE

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-retirement Benefit Plans

The Company uses the personnel of its parent and has no deferred compensation or retirement plans.

13. – 16. No significant change**17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

B. Transfer and Servicing of Financial Assets - NONE

C. Wash Sales - NONE

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

A.

(1) Fair Value Measurements at September 30, 2014 are as follows:

Description	(1) (Level 1)	(2) (Level 2)	(3) (Level 3)	(4) (Level 3)	(5) Total
a. Assets at fair value					
Cash	\$ (17,913,795)	\$ -	\$ -	\$ -	\$ (17,913,795)
Securities lending collateral	-	90,966,383			90,966,383
Perpetual Preferred stock					-
Industrial and Misc.	-	-			-
Parent, Subsidiaries and Affiliates	-	-			-
Total Perpetual Preferred Stocks	-	-			-
Bonds					
U.S. Governments	-	-			-
Industrial and Misc	-	-			-
Hybrid Securities	-	-			-
Parent, Subsidiaries and Affiliates	-	-			-
Total Bonds	-	-			-
Common Stock					
Industrial and Misc	-	3,061			3,061
Parent, Subsidiaries and Affiliates	-	-			-
Total Common Stocks	-	3,061			3,061
Derivative assets					
Interest rate contracts	-	-			-
Foreign exchange contracts	-	-			-
Credit contracts	-	-			-
Commodity futures contracts	-	-			-
Commodity forward contracts	-	-			-
Total Derivatives	-	-			-
Separate account assets	266,023,855	-			266,023,855
Total assets at fair value	\$ 248,110,060	\$ 90,969,444	\$ -	\$ -	\$ 339,079,504
b. Liabilities at fair value					
Derivative liabilities	-	-			-
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy

	Balance at 6/30/2014	Transfers in Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 9/30/2014
a. Assets:										
Loan-backed & structured RMBS	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Private placements	925,647	-	(925,647)	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	\$ 925,647	\$ -	\$ (925,647)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

As of September 30, 2014, the reported fair value of the reporting entity's investment in Level 3, NAIC 6, securities was zero.

Transfers out of level 3 were due to sales.

C) Fair Values for all Financial Instruments:

Type of Financial Instrument	(1) Aggregate Fair Value	(2) Admitted Assets	(3) Level 1	(4) Level 2	(5) Level 3	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	2,623,314,414	2,452,188,771	-	2,623,314,414	-	-	-
Common stock non-affiliate	3,061	3,061	-	3,061	-	-	-
Preferred stock	13,523,862	14,332,000	-	13,523,862	-	-	-
Mortgage loans	380,202,499	374,115,638	-	-	380,202,499	-	-

21. Other Items

H. Offsetting and Netting of Assets and Liabilities - NONE

22. - 24. No significant change

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2013 were \$21,220,438. As of September 30, 2014, \$8,482,610 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$67,583,498. The change is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

However, as of September 30, 2014, \$51,766,252 of the increase was due to the recapture of the intercompany reinsurance business, resulting in the transfer of DLR, claim liability, and LAER of this amount from ONLIC to ONLAC.

26. - 35. No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/2010.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2010.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).3/1/2012.....
- 6.4 By what department or departments?
Ohio Department of Insurance

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Ohio National Equities, Inc.	Cincinnati, OH				YES
The O.N. Equity Sales Company	Cincinnati, OH				YES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

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

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....44,839,519

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

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

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....90,966,383
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....90,966,383
 16.3 Total payable for securities lending reported on the liability page: \$.....90,966,383

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

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

PART 1 - INVESTMENT

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [X] No []

18.2 If no, list exceptions:

**OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)**

PART 2 - LIFE & HEALTH

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

	Amount
1.1 Long-term mortgages in good standing	
1.11 Farm mortgages.....	\$.....0
1.12 Residential mortgages.....	\$.....0
1.13 Commercial mortgages.....	\$.....374,115,638
1.14 Total mortgages in good standing.....	\$.....374,115,638
1.2 Long-term mortgages in good standing with restructured terms	
1.21 Total mortgages in good standing with restructured terms.....	\$.....0
1.3 Long-term mortgage loans upon which interest is overdue more than three months	
1.31 Farm mortgages.....	\$.....0
1.32 Residential mortgages.....	\$.....0
1.33 Commercial mortgages.....	\$.....0
1.34 Total mortgages with interest overdue more than three months.....	\$.....0
1.4 Long-term mortgage loans in process of foreclosure	
1.41 Farm mortgages.....	\$.....0
1.42 Residential mortgages.....	\$.....0
1.43 Commercial mortgages.....	\$.....0
1.44 Total mortgages in process of foreclosure.....	\$.....0
1.5 Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....374,115,638
1.6 Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61 Farm mortgages.....	\$.....0
1.62 Residential mortgages.....	\$.....0
1.63 Commercial mortgages.....	\$.....0
1.64 Total mortgages foreclosed and transferred to real estate.....	\$.....0
2. Operating Percentages:	
2.1 A&H loss percent.....	.....99.8
2.2 A&H cost containment percent.....	.....0.3
2.3 A&H expense percent excluding cost containment expenses.....	.....8.6
3.1 Do you act as a custodian for health savings accounts?.....	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....0
3.3 Do you act as an administrator for health savings accounts?.....	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	Direct Business Only						
	2	3	4	5	6	7	
							Life Contracts	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations				
1. Alabama.....	AL.....L.....	4,005,912	180	242,640	0	4,248,732	0
2. Alaska.....	AK.....N.....	89,368	0	5,368	0	94,736	0
3. Arizona.....	AZ.....L.....	4,705,427	240	100,088	0	4,805,755	0
4. Arkansas.....	AR.....L.....	6,680,520	0	66,305	0	6,746,825	0
5. California.....	CA.....L.....	34,707,622	0	1,091,203	0	35,798,825	0
6. Colorado.....	CO.....L.....	9,433,343	0	1,051,200	0	10,484,543	0
7. Connecticut.....	CT.....L.....	4,806,507	0	133,187	0	4,939,694	0
8. Delaware.....	DE.....L.....	477,636	0	18,579	0	496,215	0
9. District of Columbia.....	DC.....L.....	576,584	0	38,264	0	614,848	0
10. Florida.....	FL.....L.....	29,943,280	0	633,698	0	30,576,978	730,634
11. Georgia.....	GA.....L.....	17,349,958	0	306,368	0	17,656,326	0
12. Hawaii.....	HI.....N.....	85,197	0	5,455	0	90,652	61,977
13. Idaho.....	ID.....L.....	2,814,808	0	188,646	0	3,003,454	0
14. Illinois.....	IL.....L.....	19,419,589	0	316,127	0	19,735,716	74,997
15. Indiana.....	IN.....L.....	14,270,332	0	182,200	0	14,452,532	0
16. Iowa.....	IA.....L.....	4,559,110	0	114,672	0	4,673,782	0
17. Kansas.....	KS.....L.....	5,122,889	8,500	257,490	0	5,388,879	0
18. Kentucky.....	KY.....L.....	3,295,612	0	216,719	0	3,512,331	0
19. Louisiana.....	LA.....L.....	5,370,539	0	156,302	0	5,526,841	0
20. Maine.....	ME.....L.....	2,214,158	0	1,837	0	2,215,995	0
21. Maryland.....	MD.....L.....	5,904,062	4,164	322,007	0	6,230,233	0
22. Massachusetts.....	MA.....L.....	10,152,777	0	140,583	0	10,293,360	0
23. Michigan.....	MI.....L.....	9,625,647	0	618,726	0	10,244,373	0
24. Minnesota.....	MN.....L.....	5,546,534	0	198,091	0	5,744,625	0
25. Mississippi.....	MS.....L.....	12,122,667	0	118,901	0	12,241,568	87,098
26. Missouri.....	MO.....L.....	6,273,128	100	174,539	0	6,447,767	0
27. Montana.....	MT.....L.....	7,116,009	0	41,391	0	7,157,400	0
28. Nebraska.....	NE.....L.....	5,504,777	0	85,194	0	5,589,971	0
29. Nevada.....	NV.....L.....	1,174,241	0	38,503	0	1,212,744	0
30. New Hampshire.....	NH.....L.....	1,382,959	0	27,832	0	1,410,791	0
31. New Jersey.....	NJ.....L.....	10,650,136	300	301,911	0	10,952,347	0
32. New Mexico.....	NM.....L.....	835,647	0	31,379	0	867,026	0
33. New York.....	NY.....N.....	644,682	0	33,943	0	678,625	0
34. North Carolina.....	NC.....L.....	8,130,494	26,636	316,100	0	8,473,230	0
35. North Dakota.....	ND.....L.....	862,281	0	33,514	0	895,795	0
36. Ohio.....	OH.....L.....	26,144,277	0	1,155,089	0	27,299,366	0
37. Oklahoma.....	OK.....L.....	7,407,014	0	147,857	0	7,554,871	0
38. Oregon.....	OR.....L.....	4,806,220	0	215,964	0	5,022,184	0
39. Pennsylvania.....	PA.....L.....	23,315,858	22,967	753,021	0	24,091,846	0
40. Rhode Island.....	RI.....L.....	1,491,929	0	23,170	0	1,515,099	0
41. South Carolina.....	SC.....L.....	2,641,245	0	56,889	0	2,698,134	0
42. South Dakota.....	SD.....L.....	407,008	0	17,502	0	424,510	0
43. Tennessee.....	TN.....L.....	10,949,542	3,300	363,758	0	11,316,600	58,065
44. Texas.....	TX.....L.....	23,943,897	85	906,689	0	24,850,671	0
45. Utah.....	UT.....L.....	3,714,145	0	80,544	0	3,794,689	0
46. Vermont.....	VT.....L.....	404,156	0	4,725	0	408,881	0
47. Virginia.....	VA.....L.....	8,611,562	1,145	245,909	0	8,858,616	0
48. Washington.....	WA.....L.....	9,650,779	0	300,071	0	9,950,850	0
49. West Virginia.....	WV.....L.....	905,544	6,300	188,385	0	1,100,229	225,154
50. Wisconsin.....	WI.....L.....	9,762,191	0	274,060	0	10,036,251	0
51. Wyoming.....	WY.....L.....	712,129	0	20,877	0	733,006	0
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....N.....	55,494	0	0	0	55,494	0
54. Puerto Rico.....	PR.....L.....	3,468,742	0	526,607	0	3,995,349	0
55. US Virgin Islands.....	VI.....N.....	11,672	0	0	0	11,672	0
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	6,860	0	0	0	6,860	0
58. Aggregate Other Alien.....	OT.....XXX.....	0	0	0	0	0	0
59. Subtotal.....	(a).....49.....	394,264,696	73,917	12,890,079	0	407,228,692	1,237,925
90. Reporting entity contributions for employee benefit plans.....	XXX.....	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	420,024	0	880,062	0	1,300,086	0
94. Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95. Totals (Direct Business).....	XXX.....	394,684,720	73,917	13,770,141	0	408,528,778	1,237,925
96. Plus Reinsurance Assumed.....	XXX.....	0	0	495,876	0	495,876	0
97. Totals (All Business).....	XXX.....	394,684,720	73,917	14,266,017	0	409,024,654	1,237,925
98. Less Reinsurance Ceded.....	XXX.....	270,023,206	0	(47,653,376)	0	222,369,830	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX.....	124,661,514	73,917	61,919,393	0	186,654,824	1,237,925

DETAILS OF WRITE-INS

58001.....	XXX.....	0	0	0	0	0	0
58002.....	XXX.....	0	0	0	0	0	0
58003.....	XXX.....	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	0	0	0	0	0	0
9401.....	XXX.....	0	0	0	0	0	0
9402.....	XXX.....	0	0	0	0	0	0
9403.....	XXX.....	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

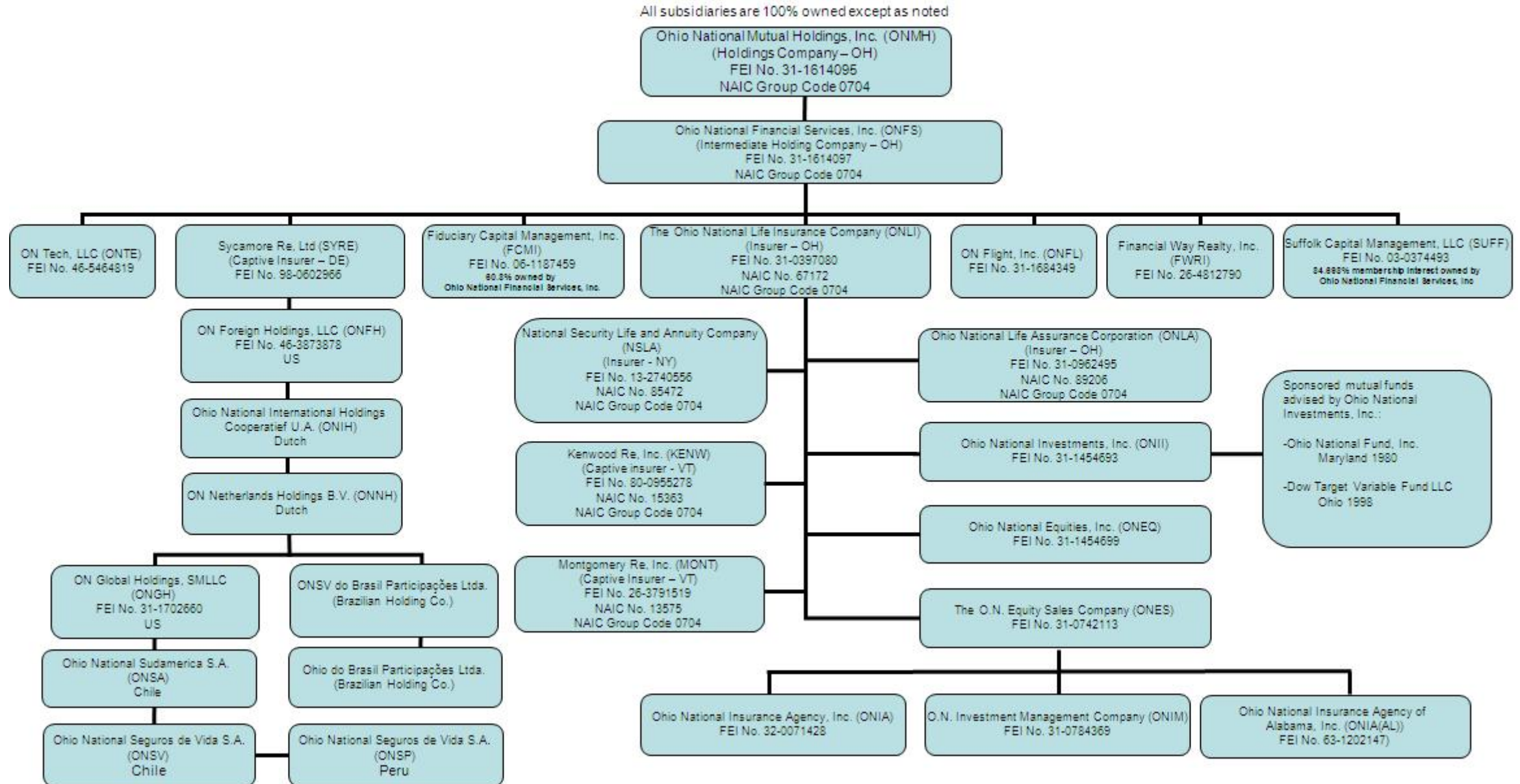
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

PART 1 – ORGANIZATIONAL CHART



OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0704	Ohio National Mutual Holdings, Inc.	0	31-1614095	0	0		Ohio National Mutual Holdings, Inc.	OH	UIP		Ownership, Board of Directors, Management	0.000		0
0704	Ohio National Mutual Holdings, Inc.	0	31-1614097	0	0		Ohio National Financial Sevcies, Inc.	OH	UIP	Ohio National Mutual Holdings, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	98-0602966	0	0		Sycamore Re, Ltd.	DE	IA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	46-3873878	0	0		Ohio National Foreign Holdings, LLC	OH	NIA	Sycamore Re LTD.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		Ohio National International Holdings Cooperatief U.A. (ONIH)	NLD	NIA	Ohio National Foreign Holdings, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0		0	0		ON Netherlands Holdings B.V. (ONNH)	NLD	NIA	Ohio National International Holdings Cooperatief U.A. (ONIH)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	31-1702660	0	0		ON Global Holdings, LLC	OH	NIA	ON Netherlands Holdings B.V. (ONNH)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Sudamerica S.A. (ONSA)	CHL	NIA	ON Global Holding, LLC	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A. (ONSV)	CHL	NIA	Ohio National Sudamerica S.A. (ONSA)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0
0704	Ohio National Mutual Holdings, Inc.	0	0	0	0		Ohio National Seguros de Vida S.A. (ONSP)	PER	IA	Ohio National Sudamerica S.A. (ONSA)	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0

Q13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704.....	Ohio National Mutual Holdings, Inc.	0.....	0.....	0.....	0.....		ONSV do Brasil Participações Ltda. (Brazil Holding Co.)	BRA.....	NIA.....	ON Netherlands Holdings B.V. (ONNH).....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	0.....	0.....	0.....		Ohio do Brasil Participações Ltda. (Brazil Holding Co.)	BRA.....	NIA.....	ONSV do Brasil Participações Ltda. (Brazil Holding Co.)	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	06-1187459	0.....	0.....		Fiduciary Capital Management, Inc.....	CT.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....60.800	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	67172.....	31-0397080	0.....	0.....		The Ohio National Life Insurance Company.....	OH.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	89206.....	31-0962495	0.....	0.....		Ohio National Life Assurance Coporation.....	OH.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	85472.....	13-2740556	0.....	0.....		National Security Life and Annuity Company.....	NY.....		The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	13575.....	26-3791519	0.....	0.....		Montgomery Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	15363.....	80-0955278	0.....	0.....		Kenwood Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1454693	0.....	0.....		Ohio National Investments, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1454699	0.....	0.....		Ohio National Equities, Inc.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-0742113	0.....	0.....		The O.N. Equity Sales Company.....	OH.....	NIA.....	The Ohio National Life Insurance Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	32-0071428	0.....	0.....		Ohio National Insurance Agency, Inc.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-0784369	0.....	0.....		O.N. Investment Management Company.....	OH.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	63-1202147	0.....	0.....		Ohio National insurance Agency of Alabama, Inc...	AL.....	NIA.....	The O.N. Equity Sales Company.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	31-1684349	0.....	0.....		ON Flight, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	26-4812790	0.....	0.....		Financial Way Realty, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	03-0374493	0.....	0.....		Suffolk Capital Management, LLC.....	NY.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	....84.698	Ohio National Mutual Holdings, Inc.....	0.....
0704.....	Ohio National Mutual Holdings, Inc.	0.....	46-5464819	0.....	0.....		ON Tech, LLC.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	0.....

Q13.2

Asterisk

Explanation

0

Q13.3

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanations:

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

Bar Code:



NONE

**OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	391,901,955	400,005,805
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	28,135,000	48,380,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	45,921,317	56,338,196
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	145,654
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	374,115,638	391,901,955
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	374,115,638	391,901,955
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	374,115,638	391,901,955

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	200,042	411,824
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	351	(80,040)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	70,812	131,743
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	129,581	200,042
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	129,581	200,042

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,276,587,873	2,180,848,877
2. Cost of bonds and stocks acquired.....	342,727,367	408,486,260
3. Accrual of discount.....	1,367,226	2,810,832
4. Unrealized valuation increase (decrease).....	(11,887)	28,050
5. Total gain (loss) on disposals.....	3,651,784	913,785
6. Deduct consideration for bonds and stocks disposed of.....	153,496,403	312,436,392
7. Deduct amortization of premium.....	2,235,695	3,019,462
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	2,066,440	1,044,077
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,466,523,825	2,276,587,873
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,466,523,825	2,276,587,873

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,340,613,298	89,849,362	42,704,650	(882,682)	1,282,196,995	1,340,613,298	1,386,875,328	1,271,480,539
2. NAIC 2 (a).....	876,502,870	88,089,684	21,445,187	(11,195,409)	861,101,575	876,502,870	931,951,958	862,071,411
3. NAIC 3 (a).....	98,386,061	1,471,275	868,617	10,954,621	100,312,298	98,386,061	109,943,340	98,733,955
4. NAIC 4 (a).....	16,984,419	0	2,205,402	216,955	20,339,685	16,984,419	14,995,972	21,312,559
5. NAIC 5 (a).....	7,819,932	0	40,727	(2,820,507)	8,211,497	7,819,932	4,958,698	8,224,303
6. NAIC 6 (a).....	3,401,214	88,009	1,782,884	1,757,138	3,391,920	3,401,214	3,463,477	3,391,285
7. Total Bonds.....	2,343,707,794	179,498,330	69,047,467	(1,969,884)	2,275,553,970	2,343,707,794	2,452,188,773	2,265,214,052
PREFERRED STOCK								
8. NAIC 1.....	3,000,000	2,088,000	2,000,000	0	3,000,000	3,000,000	3,088,000	3,000,000
9. NAIC 2.....	8,250,000	0	0	0	8,250,000	8,250,000	8,250,000	8,250,000
10. NAIC 3.....	2,986,000	0	0	0	0	2,986,000	2,986,000	0
11. NAIC 4.....	8,000	0	0	0	7,902	8,000	8,000	7,641
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	14,244,000	2,088,000	2,000,000	0	11,257,902	14,244,000	14,332,000	11,257,641
15. Total Bonds and Preferred Stock.....	2,357,951,794	181,586,330	71,047,467	(1,969,884)	2,286,811,872	2,357,951,794	2,466,520,773	2,276,471,693

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**Sch. DA-Part 1
NONE**

**Sch. DA-Verification
NONE**

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

**Sch. DB-Pt C-Sn 1
NONE**

**Sch. DB-Pt C-Sn 2
NONE**

**Sch. DB-Verification
NONE**

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	State						
Mortgages in Good Standing								
Commercial Mortgages - All Other								
1025691	ORLANDO	FL		07/23/2014	4.950	1,300,000	.0	2,220,000
1025695	NICEVILLE	FL		08/08/2014	5.050	975,000	.0	1,790,000
1025698	OCALA	FL		09/03/2014	4.750	1,750,000	.0	.0
1025703	NAPLES	FL		09/19/2014	4.900	1,550,000	.0	2,070,000
1425697	NORTHBROOK	IL		09/03/2014	4.874	1,200,000	.0	1,840,000
1425704	CICERO	IL		09/25/2014	4.400	2,250,000	.0	3,350,000
1525696	BLOOMINGTON	IN		08/21/2014	4.579	800,000	.0	1,140,000
1825699	LOUISVILLE	IN		09/05/2014	4.016	1,500,000	.0	2,600,000
3625694	BEACHWOOD	OH		08/05/2014	4.500	2,250,000	.0	5,070,000
4725706	WOODBIDGE	VA		09/30/2014	3.800	2,400,000	.0	4,000,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	15,975,000	.0	24,080,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	15,975,000	.0	24,080,000
3399999. Total Mortgages				XXX	XXX	15,975,000	.0	24,080,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
Mortgages Closed by Repayment																	
0024798	FAYETTEVILLE	NC		09/30/1998	08/11/2014	76,124	.0	.0	.0	.0	.0	.0	.0	65,155	65,155	.0	.0
0024912	VERNON TOWNSHIP	PA		09/10/2001	09/30/2014	307,099	.0	.0	.0	.0	.0	.0	.0	232,524	232,524	.0	.0
0325510	CHANDLER	AZ		06/29/2011	07/30/2014	1,296,570	.0	.0	.0	.0	.0	.0	.0	1,269,630	1,269,630	.0	.0
0525133	PACOIMA	CA		04/20/2005	07/01/2014	2,616,395	.0	.0	.0	.0	.0	.0	.0	2,567,818	2,567,818	.0	.0
0R24298	ALBUQUERQUE	NM		08/24/1999	09/02/2014	65,590	.0	.0	.0	.0	.0	.0	.0	14,748	14,748	.0	.0
1825089	DANVILLE	KY		08/26/2004	08/05/2014	676,782	.0	.0	.0	.0	.0	.0	.0	647,368	647,368	.0	.0
3925199	HORSHAM TWP	PA		12/28/2005	07/02/2014	2,569,422	.0	.0	.0	.0	.0	.0	.0	2,523,534	2,523,534	.0	.0
4425249	HOUSTON	TX		07/11/2006	09/25/2014	1,854,422	.0	.0	.0	.0	.0	.0	.0	1,762,386	1,762,386	.0	.0
0199999. Total - Mortgages Closed by Repayment						9,462,404	.0	.0	.0	.0	.0	.0	.0	9,083,163	9,083,163	.0	.0
Mortgages With Partial Repayments																	
0024695	COEUR D'ALENE	ID		04/30/2001		1,320,596	.0	.0	.0	.0	.0	.0	.0	.0	29,336	.0	.0
0024750	DOUGLASS TWP	PA		09/30/1997		825,659	.0	.0	.0	.0	.0	.0	.0	.0	48,424	.0	.0
0024762	SODDY-DAISY	TN		04/30/2001		87,749	.0	.0	.0	.0	.0	.0	.0	.0	7,071	.0	.0
0024786	COLUMBUS	GA		06/03/1998		368,839	.0	.0	.0	.0	.0	.0	.0	.0	17,760	.0	.0
0024798	FAYETTEVILLE	NC		09/30/1998		76,124	.0	.0	.0	.0	.0	.0	.0	.0	2,791	.0	.0
0024809	COLONIAL HGTS	TN		10/30/1998		768,778	.0	.0	.0	.0	.0	.0	.0	.0	33,982	.0	.0
0024872	OAKWOOD	GA		10/22/1999		372,082	.0	.0	.0	.0	.0	.0	.0	.0	13,265	.0	.0
0024881	ELKTON	MD		02/15/2000		2,394,707	.0	.0	.0	.0	.0	.0	.0	.0	53,823	.0	.0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0024884	LOUISA	KY		04/28/2000		1,119,244	0	0	0	0	0	0	0	47,440	0	0	0
0024885	BEAVERCREEK TWP	OH		05/11/2000		791,996	0	0	0	0	0	0	0	19,231	0	0	0
0024893	ALBUQUERQUE	NM		11/06/2000		1,034,528	0	0	0	0	0	0	0	28,090	0	0	0
0024902	HALLS CROSSROAD	TN		05/16/2001		243,299	0	0	0	0	0	0	0	23,138	0	0	0
0024905	BATTLE CREEK	MI		08/30/2001		1,296,038	0	0	0	0	0	0	0	110,612	0	0	0
0024906	OLIVE TWP	IN		08/30/2001		626,545	0	0	0	0	0	0	0	53,487	0	0	0
0024907	TOWNSEND TWP	OH		08/30/2001		810,466	0	0	0	0	0	0	0	69,160	0	0	0
0024909	KNOX COUNTY	TN		08/30/2001		371,186	0	0	0	0	0	0	0	46,193	0	0	0
0024910	ROWAN COUNTY	NC		08/30/2001		648,019	0	0	0	0	0	0	0	55,306	0	0	0
0024912	VERNON TOWNSHIP	PA		09/10/2001		307,099	0	0	0	0	0	0	0	25,369	0	0	0
0024913	KNOX COUNTY	TN		10/12/2001		1,261,865	0	0	0	0	0	0	0	30,333	0	0	0
0024917	MUSKOGEE	OK		12/21/2001		1,029,916	0	0	0	0	0	0	0	28,897	0	0	0
0024922	BIRMINGHAM	AL		04/09/2002		4,706,032	0	0	0	0	0	0	0	70,342	0	0	0
0024924	COLUMBUS	OH		05/01/2002		1,098,952	0	0	0	0	0	0	0	12,346	0	0	0
0024926	EL PASO	TX		05/17/2002		1,747,743	0	0	0	0	0	0	0	113,977	0	0	0
0125329	MOUNTAIN BROOK	AL		06/21/2007		2,275,246	0	0	0	0	0	0	0	28,056	0	0	0
0125488	BIRMINGHAM	AL		03/09/2011		966,908	0	0	0	0	0	0	0	33,420	0	0	0
0125523	FORT PAYNE	AL		08/30/2011		1,460,265	0	0	0	0	0	0	0	29,304	0	0	0
0125659	DAPHNE	AL		10/30/2013		824,511	0	0	0	0	0	0	0	16,969	0	0	0
0325132	TUCSON	AZ		04/07/2005		602,251	0	0	0	0	0	0	0	5,674	0	0	0
0325153	GILBERT	AZ		07/07/2005		969,770	0	0	0	0	0	0	0	9,006	0	0	0
0325357	LAVEEN	AZ		11/30/2007		782,310	0	0	0	0	0	0	0	11,335	0	0	0
0325372	SCOTTSDALE	AZ		01/07/2008		1,031,651	0	0	0	0	0	0	0	6,248	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,364,738	0	0	0	0	0	0	0	8,413	0	0	0
0325510	CHANDLER	AZ		06/29/2011		1,296,570	0	0	0	0	0	0	0	3,898	0	0	0
0325548	MESA	AZ		03/20/2012		1,898,716	0	0	0	0	0	0	0	16,335	0	0	0
0425231	LITTLE ROCK	AR		04/25/2006		2,574,698	0	0	0	0	0	0	0	60,883	0	0	0
0524994	TUSTIN	CA		04/17/2003		2,449,850	0	0	0	0	0	0	0	49,992	0	0	0
0525142	FRESNO	CA		05/31/2005		2,836,519	0	0	0	0	0	0	0	44,958	0	0	0
0525227	SAN DIEGO	CA		04/03/2006		1,340,674	0	0	0	0	0	0	0	14,881	0	0	0
0525241	SANTA ANNA	CA		06/07/2006		1,811,490	0	0	0	0	0	0	0	142,462	0	0	0
0525291	LONG BEACH	CA		12/27/2006		1,467,102	0	0	0	0	0	0	0	15,348	0	0	0
0525295	MISSION VIEJO	CA		12/28/2006		1,280,506	0	0	0	0	0	0	0	32,672	0	0	0
0525373	WINDSOR	CA		01/15/2008		3,256,526	0	0	0	0	0	0	0	23,414	0	0	0
0525396	MORGAN HILLS	CA		05/22/2008		2,605,029	0	0	0	0	0	0	0	21,873	0	0	0
0525404	LOS ANGELES	CA		07/09/2008		1,546,128	0	0	0	0	0	0	0	9,830	0	0	0
0525417	DEL MAR	CA		09/30/2008		1,285,615	0	0	0	0	0	0	0	18,699	0	0	0
0525425	CHINO	CA		10/30/2008		2,441,148	0	0	0	0	0	0	0	15,575	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		951,872	0	0	0	0	0	0	0	8,334	0	0	0
0525522	DANA POINT	CA		08/19/2011		1,166,255	0	0	0	0	0	0	0	16,348	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		1,126,199	0	0	0	0	0	0	0	30,191	0	0	0
0525630	LOS ANGELES	CA		06/19/2013		3,424,015	0	0	0	0	0	0	0	46,840	0	0	0
0625232	DENVER	CO		04/25/2006		1,218,413	0	0	0	0	0	0	0	13,080	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0R24298.....	ALBUQUERQUE.....	NM.....		08/24/1999.....		65,590	0	0	0	0	0	0	0	7,400	0	0	0
1025057.....	LAKELAND.....	FL.....		02/27/2004.....		1,676,873	0	0	0	0	0	0	0	30,808	0	0	0
1025169.....	PALMETTO.....	FL.....		09/16/2005.....		1,521,805	0	0	0	0	0	0	0	15,434	0	0	0
1025205.....	PORT ST LUCIE.....	FL.....		01/31/2006.....		601,491	0	0	0	0	0	0	0	7,555	0	0	0
1025264.....	WEST PALM BEACH.....	FL.....		09/07/2006.....		1,533,262	0	0	0	0	0	0	0	10,140	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....		12/18/2006.....		2,144,117	0	0	0	0	0	0	0	16,515	0	0	0
1025325.....	PLANTATION.....	FL.....		05/14/2007.....		699,266	0	0	0	0	0	0	0	12,222	0	0	0
1025349.....	WINTER HAVEN.....	FL.....		09/28/2007.....		635,441	0	0	0	0	0	0	0	16,161	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....		12/20/2007.....		1,538,058	0	0	0	0	0	0	0	24,555	0	0	0
1025381.....	ROCKLEDGE.....	FL.....		01/31/2008.....		2,306,359	0	0	0	0	0	0	0	34,618	0	0	0
1025398.....	TAMPA.....	FL.....		06/02/2008.....		809,107	0	0	0	0	0	0	0	39,439	0	0	0
1025434.....	POMPANO BEACH.....	FL.....		02/17/2009.....		656,340	0	0	0	0	0	0	0	11,005	0	0	0
1025473.....	JACKSONVILLE.....	FL.....		11/01/2010.....		1,629,861	0	0	0	0	0	0	0	27,277	0	0	0
1025485.....	GROVELAND.....	FL.....		01/26/2011.....		2,163,621	0	0	0	0	0	0	0	23,376	0	0	0
1025486.....	GROVELAND.....	FL.....		01/26/2011.....		405,672	0	0	0	0	0	0	0	4,384	0	0	0
1025489.....	ORLANDO.....	FL.....		03/24/2011.....		880,189	0	0	0	0	0	0	0	12,594	0	0	0
1025495.....	ST PETERSBURG.....	FL.....		04/07/2011.....		1,257,291	0	0	0	0	0	0	0	26,164	0	0	0
1025503.....	JACKSONVILLE.....	FL.....		05/27/2011.....		1,373,202	0	0	0	0	0	0	0	19,626	0	0	0
1025515.....	KISSIMEE.....	FL.....		07/07/2011.....		1,073,809	0	0	0	0	0	0	0	14,968	0	0	0
1025519.....	DESTIN.....	FL.....		07/27/2011.....		2,794,744	0	0	0	0	0	0	0	24,247	0	0	0
1025528.....	ORLANDO.....	FL.....		09/29/2011.....		901,175	0	0	0	0	0	0	0	12,574	0	0	0
1025565.....	TAMPA.....	FL.....		07/03/2012.....		2,685,990	0	0	0	0	0	0	0	22,759	0	0	0
1025575.....	TITUSVILLE.....	FL.....		09/26/2012.....		744,412	0	0	0	0	0	0	0	13,989	0	0	0
1025581.....	MARIANNA.....	FL.....		10/26/2012.....		1,519,417	0	0	0	0	0	0	0	19,680	0	0	0
1025622.....	BRADENTON.....	FL.....		05/13/2013.....		1,220,768	0	0	0	0	0	0	0	15,218	0	0	0
1025647.....	OCOE.....	FL.....		08/29/2013.....		1,383,489	0	0	0	0	0	0	0	17,070	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....		12/02/2013.....		1,700,000	0	0	0	0	0	0	0	34,707	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....		05/28/2014.....		0	0	0	0	0	0	0	0	22,159	0	0	0
1025691.....	ORLANDO.....	FL.....		07/23/2014.....		0	0	0	0	0	0	0	0	5,901	0	0	0
1125112.....	TIFTON.....	GA.....		11/29/2004.....		308,747	0	0	0	0	0	0	0	11,017	0	0	0
1125183.....	OAKWOOD.....	GA.....		11/01/2005.....		1,879,221	0	0	0	0	0	0	0	33,375	0	0	0
1125258.....	DALTON.....	GA.....		08/21/2006.....		2,090,868	0	0	0	0	0	0	0	45,812	0	0	0
1125338.....	OAKWOOD.....	GA.....		08/13/2007.....		460,705	0	0	0	0	0	0	0	5,880	0	0	0
1125362.....	SAVANNAH.....	GA.....		12/20/2007.....		1,968,495	0	0	0	0	0	0	0	22,675	0	0	0
1125483.....	SAVANNAH.....	GA.....		12/22/2010.....		1,299,721	0	0	0	0	0	0	0	19,324	0	0	0
1125531.....	SAVANNAH.....	GA.....		10/20/2011.....		737,886	0	0	0	0	0	0	0	19,597	0	0	0
1125597.....	MACON.....	GA.....		01/22/2013.....		1,359,679	0	0	0	0	0	0	0	44,339	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....		09/16/2004.....		556,632	0	0	0	0	0	0	0	5,347	0	0	0
1325224.....	COEUR D'ALENE.....	ID.....		03/30/2006.....		418,258	0	0	0	0	0	0	0	3,486	0	0	0
1425146.....	KENILWORTH.....	IL.....		06/08/2005.....		926,634	0	0	0	0	0	0	0	8,670	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....		05/15/2006.....		1,129,438	0	0	0	0	0	0	0	9,477	0	0	0
1425304.....	ARLINGTON HEIGHTS.....	IL.....		02/01/2007.....		1,729,386	0	0	0	0	0	0	0	22,001	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....		02/07/2008.....		1,848,819	0	0	0	0	0	0	0	12,337	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
1425385	BOURBONNAIS	IL		02/28/2008		890,218	0	0	0	0	0	0	0	6,390	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,585,847	0	0	0	0	0	0	0	16,151	0	0	0
1425458	CHICAGO	IL		07/16/2010		801,048	0	0	0	0	0	0	0	8,576	0	0	0
1425459	GURNEE	IL		07/22/2010		849,420	0	0	0	0	0	0	0	12,968	0	0	0
1425596	CHICAGO	IL		12/26/2012		972,521	0	0	0	0	0	0	0	7,906	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		1,341,830	0	0	0	0	0	0	0	25,977	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		1,225,935	0	0	0	0	0	0	0	15,021	0	0	0
1425632	CHICAGO	IL		06/20/2013		1,225,935	0	0	0	0	0	0	0	15,021	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		1,190,963	0	0	0	0	0	0	0	14,038	0	0	0
1425673	CHICAGO	IL		01/24/2014		0	0	0	0	0	0	0	0	8,791	0	0	0
1525141	ZIONSVILLE	IN		05/24/2005		1,048,171	0	0	0	0	0	0	0	9,762	0	0	0
1525229	ST JOSEPH TWP	IN		04/07/2006		836,187	0	0	0	0	0	0	0	11,446	0	0	0
1525287	BROWNSBURG	IN		12/20/2006		1,359,210	0	0	0	0	0	0	0	17,419	0	0	0
1525331	INDIANAPOLIS	IN		06/26/2007		430,085	0	0	0	0	0	0	0	37,282	0	0	0
1525332	MCCORDSVILLE	IN		06/28/2007		1,653,388	0	0	0	0	0	0	0	16,134	0	0	0
1525371	INDIANAPOLIS	IN		12/26/2007		1,729,453	0	0	0	0	0	0	0	19,611	0	0	0
1525491	FISHERS	IN		04/06/2011		884,002	0	0	0	0	0	0	0	12,549	0	0	0
1525499	CARMEL	IN		04/28/2011		1,130,331	0	0	0	0	0	0	0	12,944	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,892,358	0	0	0	0	0	0	0	24,496	0	0	0
1525629	GREENFIELD	IN		06/14/2013		2,099,213	0	0	0	0	0	0	0	26,312	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		0	0	0	0	0	0	0	0	40,652	0	0	0
1625230	DAVENPORT	IA		04/24/2006		297,405	0	0	0	0	0	0	0	15,198	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		740,489	0	0	0	0	0	0	0	12,011	0	0	0
1625419	DES MOINES	IA		10/09/2008		2,302,891	0	0	0	0	0	0	0	23,865	0	0	0
1825089	DANVILLE	KY		08/26/2004		676,782	0	0	0	0	0	0	0	7,476	0	0	0
1825143	LEXINGTON	KY		05/31/2005		770,796	0	0	0	0	0	0	0	12,067	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,847,496	0	0	0	0	0	0	0	19,554	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,734,796	0	0	0	0	0	0	0	26,052	0	0	0
1925658	BATON ROUGE	LA		10/30/2013		705,304	0	0	0	0	0	0	0	14,518	0	0	0
2125621	ABERDEEN	MD		05/10/2013		788,981	0	0	0	0	0	0	0	10,931	0	0	0
2225506	BURLINGTON	MA		06/09/2011		1,335,008	0	0	0	0	0	0	0	18,903	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		1,591,421	0	0	0	0	0	0	0	38,247	0	0	0
2325326	ROMULUS	MI		05/30/2007		835,571	0	0	0	0	0	0	0	12,885	0	0	0
2325550	ROCHESTER HILLS	MI		04/04/2012		1,944,984	0	0	0	0	0	0	0	26,262	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		1,050,000	0	0	0	0	0	0	0	12,085	0	0	0
2325674	CLARKSTON	MI		01/28/2014		0	0	0	0	0	0	0	0	12,606	0	0	0
2325679	WARREN	MI		03/13/2014		0	0	0	0	0	0	0	0	11,897	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		0	0	0	0	0	0	0	0	14,170	0	0	0
2425080	MINNETONKA	MN		06/18/2004		6,569,315	0	0	0	0	0	0	0	68,327	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,548,674	0	0	0	0	0	0	0	18,362	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		1,162,958	0	0	0	0	0	0	0	13,344	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,397,831	0	0	0	0	0	0	0	11,837	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		817,002	0	0	0	0	0	0	0	11,901	0	0	0

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OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
2625165	LEE'S SUMMIT	MO		08/22/2005		754,969	0	0	0	0	0	0	0	31,578	0	0	0
2625179	JEFFERSON COUNTY	MO		10/06/2005		696,275	0	0	0	0	0	0	0	6,209	0	0	0
2625233	ST LOUIS	MO		04/26/2006		2,167,918	0	0	0	0	0	0	0	12,178	0	0	0
2625406	EARTH CITY	MO		07/23/2008		3,463,975	0	0	0	0	0	0	0	22,372	0	0	0
2725159	BOZEMAN	MT		07/29/2005		867,952	0	0	0	0	0	0	0	28,165	0	0	0
2725206	BOZEMAN	MT		02/08/2006		1,486,300	0	0	0	0	0	0	0	21,543	0	0	0
2725366	BOZEMAN	MT		12/20/2007		999,916	0	0	0	0	0	0	0	21,244	0	0	0
2725477	BOZEMAN	MT		11/29/2010		562,044	0	0	0	0	0	0	0	5,556	0	0	0
2825149	OMAHA	NE		06/22/2005		366,870	0	0	0	0	0	0	0	15,950	0	0	0
2825151	OMAHA	NE		06/29/2005		546,959	0	0	0	0	0	0	0	17,672	0	0	0
2825251	LINCOLN	NE		07/13/2006		960,115	0	0	0	0	0	0	0	12,853	0	0	0
2825293	OMAHA	NE		12/28/2006		1,795,677	0	0	0	0	0	0	0	44,285	0	0	0
2825496	PAPILLION	NE		04/15/2011		786,828	0	0	0	0	0	0	0	6,818	0	0	0
2925469	LAS VEGAS	NV		10/27/2010		1,805,254	0	0	0	0	0	0	0	27,112	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		974,859	0	0	0	0	0	0	0	7,934	0	0	0
3025334	COLEBROOK	NH		07/31/2007		696,830	0	0	0	0	0	0	0	6,752	0	0	0
3125190	ELIZABETH	NJ		11/15/2005		1,328,995	0	0	0	0	0	0	0	12,932	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		1,951,605	0	0	0	0	0	0	0	58,626	0	0	0
3225235	ROSWELL	NM		05/04/2006		2,218,082	0	0	0	0	0	0	0	77,549	0	0	0
3225664	SANTA FE	NM		11/18/2013		2,800,000	0	0	0	0	0	0	0	23,268	0	0	0
3325115	MORAVIA	NY		12/22/2004		751,003	0	0	0	0	0	0	0	11,747	0	0	0
3325129	AUBURN	NY		03/22/2005		687,847	0	0	0	0	0	0	0	10,966	0	0	0
3325171	PENFIELD	NY		09/22/2005		1,174,030	0	0	0	0	0	0	0	10,891	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,948,071	0	0	0	0	0	0	0	42,670	0	0	0
3325269	BOHEMIA	NY		09/29/2006		2,089,070	0	0	0	0	0	0	0	39,299	0	0	0
3425202	DURHAM	NC		01/19/2006		1,304,259	0	0	0	0	0	0	0	11,255	0	0	0
3425239	GREENSBORO	NC		05/31/2006		1,353,680	0	0	0	0	0	0	0	54,641	0	0	0
3425403	GOLDSBORO	NC		06/24/2008		2,567,439	0	0	0	0	0	0	0	27,512	0	0	0
3425444	ROANOKE RAPIDS	NC		03/01/2010		593,901	0	0	0	0	0	0	0	31,663	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		1,356,609	0	0	0	0	0	0	0	20,617	0	0	0
3425475	HOLLY SPRINGS	NC		11/22/2010		1,192,260	0	0	0	0	0	0	0	10,237	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,645,398	0	0	0	0	0	0	0	24,978	0	0	0
3425582	MONROE	NC		10/26/2012		2,212,718	0	0	0	0	0	0	0	45,540	0	0	0
3425640	RALEIGH	NC		08/01/2013		2,587,033	0	0	0	0	0	0	0	87,309	0	0	0
3625138	VANDALIA	OH		05/10/2005		1,542,925	0	0	0	0	0	0	0	50,677	0	0	0
3625145	CINCINNATI	OH		06/02/2005		3,233,105	0	0	0	0	0	0	0	29,927	0	0	0
3625166	COLUMBUS	OH		08/30/2005		524,080	0	0	0	0	0	0	0	16,449	0	0	0
3625184	FRANKLIN TWP	OH		11/01/2005		690,623	0	0	0	0	0	0	0	10,423	0	0	0
3625185	WASHINGTON TWP	OH		11/01/2005		4,794,176	0	0	0	0	0	0	0	41,566	0	0	0
3625189	COLUMBUS	OH		11/10/2005		873,082	0	0	0	0	0	0	0	13,164	0	0	0
3625192	GAHANNA	OH		11/18/2005		541,181	0	0	0	0	0	0	0	8,068	0	0	0
3625197	WASHINGTON TWP	OH		12/16/2005		1,479,816	0	0	0	0	0	0	0	13,095	0	0	0
3625240	BROOK PARK	OH		06/06/2006		1,635,178	0	0	0	0	0	0	0	13,636	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
3625246	ELYRIA	OH		06/27/2006		995,861	0	0	0	0	0	0	0	13,404	0	0	0
3625252	PAINESVILLE	OH		07/18/2006		912,162	0	0	0	0	0	0	0	7,240	0	0	0
3625256	HUBER HEIGHTS	OH		08/08/2006		1,824,099	0	0	0	0	0	0	0	38,922	0	0	0
3625274	GROVE CITY	OH		10/31/2006		860,582	0	0	0	0	0	0	0	11,016	0	0	0
3625280	CINCINNATI	OH		11/28/2006		1,115,925	0	0	0	0	0	0	0	8,516	0	0	0
3625283	BROOK PARK	OH		12/05/2006		839,475	0	0	0	0	0	0	0	20,575	0	0	0
3625290	FAIRFIELD	OH		12/22/2006		718,460	0	0	0	0	0	0	0	17,712	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		1,294,596	0	0	0	0	0	0	0	31,867	0	0	0
3625335	COLUMBUS	OH		07/31/2007		2,004,198	0	0	0	0	0	0	0	14,710	0	0	0
3625361	CINCINNATI	OH		12/11/2007		1,542,738	0	0	0	0	0	0	0	45,033	0	0	0
3625388	CARROLLTON	OH		03/24/2008		1,447,708	0	0	0	0	0	0	0	29,924	0	0	0
3625534	FOREST PARK	OH		10/27/2011		1,067,864	0	0	0	0	0	0	0	12,084	0	0	0
3625568	PATASKALA	OH		07/20/2012		1,414,462	0	0	0	0	0	0	0	46,795	0	0	0
3625569	COLUMBUS	OH		07/20/2012		1,078,550	0	0	0	0	0	0	0	9,258	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		954,481	0	0	0	0	0	0	0	21,631	0	0	0
3625615	CLEVELAND	OH		04/30/2013		1,124,148	0	0	0	0	0	0	0	13,997	0	0	0
3625616	CINCINNATI	OH		05/01/2013		696,102	0	0	0	0	0	0	0	24,069	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,959,904	0	0	0	0	0	0	0	24,923	0	0	0
3625645	CINCINNATI	OH		08/13/2013		2,174,479	0	0	0	0	0	0	0	26,584	0	0	0
3625656	MEDINA	OH		10/30/2013		625,833	0	0	0	0	0	0	0	12,883	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		0	0	0	0	0	0	0	0	5,882	0	0	0
3725123	OKLAHOMA CITY	OK		02/22/2005		1,790,800	0	0	0	0	0	0	0	17,259	0	0	0
3725181	TULSA	OK		10/31/2005		335,478	0	0	0	0	0	0	0	40,384	0	0	0
3725225	TULSA	OK		03/31/2006		745,082	0	0	0	0	0	0	0	21,230	0	0	0
3725226	MUSKOGEE	OK		03/31/2006		439,332	0	0	0	0	0	0	0	12,483	0	0	0
3725532	TULSA	OK		10/20/2011		1,224,569	0	0	0	0	0	0	0	15,170	0	0	0
3825553	PORTLAND	OR		05/07/2012		948,461	0	0	0	0	0	0	0	9,245	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		489,869	0	0	0	0	0	0	0	6,609	0	0	0
3925248	QUAKERTOWN	PA		07/06/2006		2,970,261	0	0	0	0	0	0	0	30,874	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		719,125	0	0	0	0	0	0	0	17,705	0	0	0
3925551	PITTSBURGH	PA		04/30/2012		862,326	0	0	0	0	0	0	0	16,490	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		592,859	0	0	0	0	0	0	0	11,335	0	0	0
3925682	Philadelphia	PA		04/17/2014		0	0	0	0	0	0	0	0	27,618	0	0	0
4125118	MOUNT PLEASANT	SC		01/18/2005		1,736,184	0	0	0	0	0	0	0	16,897	0	0	0
4125271	NORTH MYRTLE BEACH	SC		09/29/2006		1,457,333	0	0	0	0	0	0	0	11,099	0	0	0
4125272	CONWAY	SC		10/24/2006		1,306,157	0	0	0	0	0	0	0	32,348	0	0	0
4125365	GEORGETOWN	SC		12/20/2007		2,776,755	0	0	0	0	0	0	0	32,508	0	0	0
4125440	GREENVILLE	SC		12/23/2009		1,802,059	0	0	0	0	0	0	0	28,332	0	0	0
4125449	GREENVILLE	SC		06/03/2010		862,438	0	0	0	0	0	0	0	19,953	0	0	0
4125536	FORT MILL	SC		10/31/2011		1,176,738	0	0	0	0	0	0	0	16,199	0	0	0
4325113	LAKELAND	TN		12/14/2004		1,481,391	0	0	0	0	0	0	0	13,975	0	0	0
4325167	COLLIERVILLE	TN		08/30/2005		1,035,482	0	0	0	0	0	0	0	32,536	0	0	0
4325374	HENDERSONVILLE	TN		01/24/2008		819,584	0	0	0	0	0	0	0	9,519	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
4325675	MEMPHIS	TN		02/03/2014		0	0	0	0	0	0	0	0	27,093	0	0	0
4425058	ABILENE	TX		02/27/2004		3,850,786	0	0	0	0	0	0	0	48,665	0	0	0
4425107	DALLAS	TX		11/16/2004		860,490	0	0	0	0	0	0	0	41,668	0	0	0
4425108	EL PASO	TX		11/17/2004		742,253	0	0	0	0	0	0	0	12,461	0	0	0
4425120	LAREDO	TX		01/25/2005		1,068,740	0	0	0	0	0	0	0	30,397	0	0	0
4425161	EL PASO	TX		08/10/2005		1,383,755	0	0	0	0	0	0	0	45,512	0	0	0
4425193	PASADENA	TX		11/18/2005		1,059,842	0	0	0	0	0	0	0	27,855	0	0	0
4425222	CONROE	TX		03/28/2006		1,424,284	0	0	0	0	0	0	0	16,017	0	0	0
4425228	TEMPLE	TX		04/06/2006		1,282,265	0	0	0	0	0	0	0	17,895	0	0	0
4425249	HOUSTON	TX		07/11/2006		1,854,422	0	0	0	0	0	0	0	31,187	0	0	0
4425250	DALLAS	TX		07/12/2006		1,843,061	0	0	0	0	0	0	0	30,886	0	0	0
4425284	LEWISVILLE	TX		12/12/2006		1,196,429	0	0	0	0	0	0	0	5,966	0	0	0
4425299	CONROE	TX		01/19/2007		560,486	0	0	0	0	0	0	0	5,583	0	0	0
4425302	MCALLEN	TX		01/31/2007		984,840	0	0	0	0	0	0	0	24,056	0	0	0
4425312	HOUSTON	TX		03/29/2007		863,436	0	0	0	0	0	0	0	6,520	0	0	0
4425316	ADDISON	TX		04/16/2007		1,191,608	0	0	0	0	0	0	0	14,818	0	0	0
4425324	DALLAS	TX		05/14/2007		1,750,319	0	0	0	0	0	0	0	13,287	0	0	0
4425333	HOUSTON	TX		06/29/2007		1,643,105	0	0	0	0	0	0	0	37,403	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		1,313,348	0	0	0	0	0	0	0	20,165	0	0	0
4425377	SAN ANTONIO	TX		01/29/2008		1,039,378	0	0	0	0	0	0	0	7,437	0	0	0
4425393	TEMPLE	TX		05/12/2008		965,854	0	0	0	0	0	0	0	10,389	0	0	0
4425415	HOUSTON	TX		09/26/2008		1,038,330	0	0	0	0	0	0	0	6,638	0	0	0
4425427	HOUSTON	TX		11/21/2008		2,995,553	0	0	0	0	0	0	0	30,752	0	0	0
4425462	HOUSTON	TX		09/15/2010		1,067,446	0	0	0	0	0	0	0	16,336	0	0	0
4425493	DALLAS	TX		04/07/2011		1,304,665	0	0	0	0	0	0	0	21,053	0	0	0
4425511	SAN ANTONIO	TX		06/30/2011		1,004,160	0	0	0	0	0	0	0	8,687	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,625,518	0	0	0	0	0	0	0	22,140	0	0	0
4425571	EL PASO	TX		08/28/2012		1,333,291	0	0	0	0	0	0	0	14,220	0	0	0
4425592	LYTLE	TX		12/20/2012		1,064,742	0	0	0	0	0	0	0	24,410	0	0	0
4425602	CARROLLTON	TX		02/11/2013		782,262	0	0	0	0	0	0	0	9,719	0	0	0
4425604	HOUSTON	TX		03/01/2013		1,125,664	0	0	0	0	0	0	0	25,787	0	0	0
4425641	HOUSTON	TX		08/02/2013		2,272,989	0	0	0	0	0	0	0	37,319	0	0	0
4425651	HUMBLE	TX		09/20/2013		1,909,826	0	0	0	0	0	0	0	15,729	0	0	0
4425665	LAREDO	TX		11/26/2013		1,400,000	0	0	0	0	0	0	0	25,022	0	0	0
4425685	San Antonio	TX		05/23/2014		0	0	0	0	0	0	0	0	17,473	0	0	0
4525162	SALT LAKE CITY	UT		08/15/2005		2,242,454	0	0	0	0	0	0	0	27,846	0	0	0
4525163	SANDY	UT		08/15/2005		900,047	0	0	0	0	0	0	0	13,846	0	0	0
4525380	PROVO	UT		01/31/2008		2,366,224	0	0	0	0	0	0	0	33,720	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		1,225,935	0	0	0	0	0	0	0	9,994	0	0	0
4625461	BARRE	VT		08/26/2010		3,088,101	0	0	0	0	0	0	0	27,835	0	0	0
4725131	STERLING	VA		03/30/2005		2,369,065	0	0	0	0	0	0	0	80,562	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		655,863	0	0	0	0	0	0	0	21,857	0	0	0
4725204	POWHATAN	VA		01/30/2006		757,891	0	0	0	0	0	0	0	10,924	0	0	0

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SCHEDULE B - PART 3

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

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	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
4725237	MECHANICSVILLE	VA		05/15/2006		845,188	0	0	0	0	0	0	0	19,670	0	0	0
4725261	NORFOLK	VA		08/30/2006		1,213,589	0	0	0	0	0	0	0	9,345	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		1,012,322	0	0	0	0	0	0	0	32,562	0	0	0
4725454	MIDLOTHIAN	VA		06/23/2010		634,445	0	0	0	0	0	0	0	14,178	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		1,133,833	0	0	0	0	0	0	0	16,839	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,641,374	0	0	0	0	0	0	0	16,144	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		1,449,047	0	0	0	0	0	0	0	31,639	0	0	0
4825262	TACOMA	WA		09/01/2006		924,539	0	0	0	0	0	0	0	12,300	0	0	0
4825435	GIG HARBOR	WA		02/19/2009		1,494,255	0	0	0	0	0	0	0	8,506	0	0	0
4925383	HEDGESVILLE	WV		02/11/2008		2,005,963	0	0	0	0	0	0	0	28,054	0	0	0
5025364	PRAIRIE DU CHIEN	WI		12/20/2007		1,773,874	0	0	0	0	0	0	0	51,538	0	0	0
5025416	MADISON	WI		09/30/2008		2,094,911	0	0	0	0	0	0	0	21,281	0	0	0
5025447	MADISON	WI		04/20/2010		899,520	0	0	0	0	0	0	0	8,143	0	0	0
5325355	TOWNSEND TWP	OH		11/28/2007		1,210,134	0	0	0	0	0	0	0	104,441	0	0	0
0299999	Total - Mortgages With Partial Repayments					366,436,632	0	0	0	0	0	0	0	6,567,725	0	0	0
0599999	Total Mortgages					375,899,036	0	0	0	0	0	0	9,083,163	15,650,888	0	0	0

QE02.7

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									

NONE

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38376G ZU 7	GNMA 2011-9 C 3.635% 09/16/41		07/30/2014	FTN Financial		2,575,000	2,500,000	757	1
0599999	Total Bonds - U.S. Government					2,575,000	2,500,000	757	XXX
Bonds - All Other Government									
46513G 8M 2	STATE OF ISRAEL 4.000% 07/01/24	R	07/01/2014	Dev Corp for Israel Bonds		1,000,000	1,000,000	0	1FE
1099999	Total Bonds - All Other Government					1,000,000	1,000,000	0	XXX
Bonds - U.S. States, Territories and Possessions									
235036 D8 0	DALLAS-FORT WORTH AIRPORT 5.000% 11/01		09/10/2014	Citi		2,719,825	2,500,000	46,528	1FE
54627R AH 3	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A		07/29/2014	Citi		2,499,375	2,500,000	0	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions					5,219,200	5,000,000	46,528	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		09/02/2014	RW Baird		2,065,863	1,912,837	850	1
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					2,065,863	1,912,837	850	XXX
Bonds - Industrial and Miscellaneous									
001055 AL 6	AFLAC INC 3.625% 06/15/23		08/29/2014	Wells Fargo Securities		3,098,460	3,000,000	23,865	1FE
00507U AE 1	ACTAVIS FUNDING SCS 3.850% 06/15/24		08/04/2014	Deutsche Bank Securities		5,014,750	5,000,000	25,667	2FE
015271 AF 6	ALEXANDRIA REAL ESTATE EQUITIE 2.750%		07/09/2014	J P Morgan & Co		1,995,860	2,000,000	0	2FE
015271 AG 4	ALEXANDRIA REAL ESTATE EQUITIE 4.500%		07/09/2014	J P Morgan & Co		1,998,240	2,000,000	0	2FE
018522 J* 4	ALLETE INC 3.740% 09/15/29		09/16/2014	Key Banc Capital Markets		2,000,000	2,000,000	0	1Z
02005N AV 2	ALLY FINANCIAL INC 5.125% 09/30/24		09/24/2014	Citigroup		1,471,275	1,500,000	0	3FE
02377A AA 6	AMERICAN AIRLINES 2014-1 A PT TRUST 3		09/02/2014	Goldman Sachs & Co		3,500,000	3,500,000	0	1FE
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		09/10/2014	Goldman Sachs & Co		3,499,825	3,500,000	0	1FE
05377R BP 8	AESOP FUNDING II LLC 2014-1A B 2.960%		09/02/2014	Credit Suisse First Boston		4,979,688	5,000,000	6,167	2AM
05377R BV 5	AESOP FUNDING II LLC 2014-1A A 2.500%		07/17/2014	J P Morgan & Co		1,999,510	2,000,000	0	1FE
05523U AK 6	BAE SYSTEMS HOLDINGS INC 144A 3.800% 1		09/30/2014	Citigroup		1,994,060	2,000,000	0	2FE
06406H CX 5	BANK OF NEW YORK MELLON 3.250% 09/11/2		09/04/2014	Morgan Stanley & Co		3,487,855	3,500,000	0	1FE
075896 AA 8	BED BATH & BEYOND INC 3.749% 08/01/24		07/30/2014	Janney Montgomery		3,993,280	4,000,000	7,081	2FE
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24		08/05/2014	Various		2,992,300	3,000,000	875	1FE
12189L AT 8	BURLINGTON NORTHERN SANTA FE 3.400% 09		08/11/2014	Citi		2,993,130	3,000,000	0	2FE
124857 AM 5	CBS CORP 3.700% 08/15/24		08/11/2014	Credit Suisse		4,988,000	5,000,000	0	2FE
12591Q AQ 5	COMM MORTGAGE TRUST 2014-UBS4 3.420% 0		07/23/2014	Deutsche Bank Securities		3,029,783	3,000,000	8,550	1FE
141781 AE 4	CARGILL INC 144A SENIOR NOTES 7.500% 0		08/06/2014	Susquehanna Financial Group		377,433	291,000	9,700	1FE
172967 HV 6	CITIGROUP INC SUB NOTES 4.000% 08/05/2		07/29/2014	Citi		1,496,820	1,500,000	0	2FE
20030N BL 4	COMCAST CORP 3.375% 02/15/25		08/05/2014	Credit Suisse		2,997,360	3,000,000	0	1FE
200340 AQ 0	COMERICA INC 3.800% 07/22/26		07/18/2014	Various		2,998,760	3,000,000	211	2FE
26885B AA 8	EQT MIDSTREAM PARTNERS 4.000% 08/01/24		07/29/2014	Deutsche Bank Securities		2,982,660	3,000,000	0	2FE
30212P AJ 4	EXPEDIA INC 4.500% 08/15/24		08/13/2014	Bank of America		4,972,200	5,000,000	0	2FE
3137BC UR 7	FREDDIE MAC 4376 VD 3.000% 09/15/27		08/27/2014	Wells Fargo Securities		2,634,965	2,671,701	223	1FE
345397 WW 9	FORD MOTOR CREDIT 3.664% 09/08/24		09/03/2014	Citi		10,000,000	10,000,000	0	2FE
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2		08/26/2014	J P Morgan & Co		5,717,656	5,750,000	1,584	2AM

QE04

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
46625H JY 7	JP MORGAN CHASE & CO 3.875% 09/10/24		09/03/2014	J P Morgan & Co		3,979,000	4,000,000	0	1FE
46641C AK 7	JP MORGAN MORTGAGE TRUST 2014-1A11 4.0		07/28/2014	Guggenheim Capital		3,734,016	3,734,016	12,447	1FE
494550 BV 7	KINDER MORGAN ENERGY PARTNERS 4.250% 0		09/08/2014	Citi		1,497,480	1,500,000	0	2FE
54233* AB 2	LONE STAR TRANSMISSION LLC SERIES B 3		07/17/2014	RBC Capital Markets		2,000,000	2,000,000	0	1Z
617446 7Y 9	MORGAN STANLEY GROUP 4.350% 09/08/26		09/03/2014	Morgan Stanley & Co		1,996,480	2,000,000	0	2FE
61763B AT 1	MORGAN STANLEY BAML TRUST 2013-C13 3.7		07/30/2014	Goldman Sachs & Co		5,210,156	5,000,000	1,569	1FE
62927@ AA 6	NHL US FUNDING LP SR SECURED 4.180% 09		09/29/2014	Bank of America Merrill Lynch		2,000,000	2,000,000	0	2FE
64712# AB 7	NEW MEXICO GAS INTERMEDIATE INC SR UNSEC		09/02/2014	Morgan Stanley & Co		4,000,000	4,000,000	0	2FE
65364U AK 2	NIAGARA MOHAWK POWER 144A 3.508% 10/01		09/22/2014	Wells Fargo Securities		999,990	1,000,000	0	1FE
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A		07/23/2014	Citi		2,499,613	2,500,000	0	1FE
695156 AR 0	PACKAGING CORP OF AMERICA 3.650% 09/15		09/03/2014	Bank of America Merrill Lynch		3,989,720	4,000,000	304	2FE
72650R BF 8	PLAINS ALL AMERICAN PIPELINE 3.600% 11		09/02/2014	J P Morgan & Co		4,492,890	4,500,000	0	2FE
74170* AD 1	PRIME PROPERTY FUND LLC 3.880% 07/30/2		07/18/2014	Suntrust Robinson Humphrey		2,000,000	2,000,000	0	2FE
771196 BE 1	ROCHE HOLDING INC 3.350% 09/30/24		09/22/2014	Deutsche Bank Securities		997,470	1,000,000	0	1FE
78408L AB 3	JOHNSON (SC) & SON INC 144A 3.350% 09/		09/30/2014	Bank of America		1,998,160	2,000,000	0	1FE
87165B AD 5	SYNCHRONY FINANCIAL 4.250% 08/15/24		08/06/2014	J P Morgan & Co		1,996,120	2,000,000	0	2FE
871829 AU 1	SYSCO CORPORATION 3.500% 10/02/24		09/23/2014	Goldman Sachs & Co		1,992,320	2,000,000	0	1FE
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		09/02/2014	Bank of America		2,416,563	2,375,000	3,473	1FE
90131H AC 9	21ST CENTURY FOX AMERICA 3.700% 09/12/		09/10/2014	J P Morgan & Co		999,590	1,000,000	0	2FE
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		08/04/2014	Deutsche Bank Securities		7,011,250	7,000,000	0	1FE
91159H HK 9	US BANCORP 3.600% 09/11/24		09/08/2014	US Bancorp		2,494,800	2,500,000	0	1FE
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625% 06/15/2	A	08/25/2014	RW Baird		1,014,940	1,000,000	7,250	1FE
05565Q CD 8	BP CAPITAL MARKETS PLC 2.750% 05/10/23	F	08/28/2014	Deutsche Bank Securities		1,949,380	2,000,000	17,264	1FE
05565Q CP 1	BP CAPITAL MARKETS PLC 3.814% 02/10/24	F	08/26/2014	Citi		2,091,260	2,000,000	4,026	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	09/02/2014	Various		5,975,191	5,970,833	5,536	1FE
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK 0.0	F	07/01/2014	No Broker		88,009	613,729	0	6
Q1842# AH 1	BROOKFIELD WA RAIL PTY LTD SERIES C 4	R	07/16/2014	Mizuho Securities		3,000,000	3,000,000	0	2Z
Q3920# AG 4	FONTERRA CO-OPERATIVE GROUP LT TRANCHE A	F	09/25/2014	J P Morgan & Co		5,000,000	5,000,000	0	1Z
Q5995* AB 4	MERIDIAN FINCO PTY LTD GUARANTEED SR NOT	R	09/17/2014	nab Capital Securities LLC		2,000,000	2,000,000	0	2FE
3899999. Total Bonds - Industrial and Miscellaneous						166,638,268	166,906,279	135,792	XXX
Bonds - Hybrid Securities									
25746U BY 4	DOMINION RESOURCES INC 5.750% 10/01/54		09/24/2014	Morgan Stanley & Co		2,000,000	2,000,000	0	2FE
4899999. Total Bonds - Hybrid Securities						2,000,000	2,000,000	0	XXX
8399997. Total Bonds - Part 3						179,498,331	179,319,116	183,927	XXX
8399999. Total Bonds						179,498,331	179,319,116	183,927	XXX
Preferred Stocks - Industrial and Miscellaneous									
74460W 84 2	PUBLIC STORAGE PFD SERIES Y		08/27/2014	Barclays Capital Inc	80,000,000	2,088,000	0.00	0	P1LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,088,000	XXX	0	XXX
8999997. Total Preferred Stocks - Part 3						2,088,000	XXX	0	XXX
8999999. Total Preferred Stocks						2,088,000	XXX	0	XXX

QE04.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Common Stocks - Industrial and Miscellaneous									
747301 10 9	QUAD GRAPHICS INC.....		...09/24/2014	No Broker.....	38.000	0	.XXX	0	L
9099999	Total Common Stocks - Industrial and Miscellaneous.....					0	.XXX	0	XXX
9799997	Total Common Stocks - Part 3.....					0	.XXX	0	XXX
9799999	Total Common Stocks.....					0	.XXX	0	XXX
9899999	Total Preferred and Common Stocks.....					2,088,000	.XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					181,586,331	.XXX	183,927	XXX

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

QE04.2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Government																					
3132H3	7A 5		09/01/2014	FREDDIE MAC GOLD POOL U90889		64,509	64,509	68,853	68,774	0	(4,264)	0	(4,264)	0	64,509	0	0	0	1,444	03/01/2043	1
3136AA	3R 4		09/01/2014	FANNIE MAE 2012-149 LV		39,322	39,322	40,502	40,293	0	(971)	0	(971)	0	39,322	0	0	0	787	03/25/2036	1
36202B	U9 4		09/01/2014	GNMA II SF POOL# 001508		23	23	23	23	0	0	0	0	23	0	0	0	2	11/20/2020	1	
36202B	UP 8		09/01/2014	GNMA II SF POOL# 001490		41	41	41	40	0	0	0	0	41	0	0	0	3	10/20/2020	1	
36202B	VT 9		09/01/2014	GNMA II SF POOL# 001526		41	41	42	41	0	0	0	0	41	0	0	0	3	12/20/2020	1	
36235*	AB 7		09/15/2014	CANTON LEASE FINANCE TRUST-GSA US GOVT L	100.0000	60,084	60,084	60,084	60,084	0	0	0	0	60,084	0	0	0	1,895	06/15/2030	1	
38373M	2F 6		09/01/2014	GNMA 2008-80 IO		0	0	18,862	18,381	0	(18,381)	0	(18,381)	0	0	0	0	2,531	04/16/2050	1	
38373M	3S 7		09/01/2014	GNMA 2008-86 IO		0	0	611	601	0	(601)	0	(601)	0	0	0	0	380	10/16/2048	1	
38373M	7D 6		09/01/2014	GNMA 2009-37 IO		0	0	27,440	26,909	0	(26,909)	0	(26,909)	0	0	0	0	12,026	05/16/2049	1	
38373S	TM 9		09/01/2014	GNMA 2003-20 MA		7,18,087	718,087	714,272	716,190	0	1,898	0	1,898	0	718,087	0	0	27,250	06/16/2032	1	
38373V	PY 0		09/01/2014	GNMA 2002-64 ZH		188,975	188,975	187,397	188,025	0	950	0	950	0	188,975	0	0	7,510	09/16/2032	1	
38374N	JX 6		09/01/2014	GNMA 2006-42 B		113,790	113,790	124,520	123,831	0	(10,042)	0	(10,042)	0	113,790	0	0	3,426	08/16/2046	1	
38376G	AN 0		09/01/2014	GNMA 2009-86 A		166,592	166,592	166,800	166,740	0	(148)	0	(148)	0	166,592	0	0	4,391	03/16/2035	1	
38376G	QY 9		09/01/2014	GNMA 2010-72 B		1,783,978	1,783,978	1,779,030	1,779,304	0	4,674	0	4,674	0	1,783,978	0	0	41,198	05/16/2036	1	
831641	EM 3		08/10/2014	SMALL BUSINESS ADMIN 2008-10B	100.0000	4,062	4,062	4,062	4,062	0	0	0	0	4,062	0	0	0	181	08/10/2018	1	
0599999	Total Bonds - U.S. Government					3,139,504	3,139,504	3,192,539	3,193,298	0	(53,794)	0	(53,794)	0	3,139,504	0	0	0	103,027	XXX	XXX
Bonds - All Other Government																					
46513E	GM 8		07/01/2014	AGENCY FOR INTL DEV - ISRAEL 3RD JUBILEE		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	37,667	07/01/2014	1FE	
1099999	Total Bonds - All Other Government					1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	37,667	XXX	XXX	
Bonds - U.S. States, Territories and Possessions																					
130333	CA 3		09/02/2014	CALIFORNIA HOUSING 2013 SERIES A	100.0000	79,912	79,912	79,912	79,912	0	0	0	0	79,912	0	0	0	1,542	02/01/2042	1FE	
246395	YC 5		08/05/2014	DELAWARE ST HSG AUTH REV 2013-1	100.0000	25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	447	12/01/2041	1FE	
25477P	NF 8		09/15/2014	DIST OF COLUMBIA HSG FIN AGY 2014-A A	100.0000	7,622	7,622	7,622	0	0	0	0	0	7,622	0	0	0	62	06/15/2045	1FE	
45201Y	YJ 0		09/19/2014	ILLINOIS ST HSG DEV AUTH REV 2012A	100.0000	133,672	133,672	133,672	133,672	0	0	0	0	133,672	0	0	0	2,324	12/01/2042	1FE	
49130T	PS 9		09/01/2014	KENTUCKY ST HSG CORP HSG REV 2013 SERIES	100.0000	95,000	95,000	95,000	95,000	0	0	0	0	95,000	0	0	0	1,925	11/01/2041	1FE	
57419P	MC 0		09/02/2014	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES	100.0000	130,000	130,000	130,650	130,401	0	(78)	0	(78)	0	130,324	0	(324)	(324)	8,473	03/01/2043	1FE
57563R	JN 0		07/01/2014	MASSACHUSETTS EDL ING AUTH ED LN REV SER	100.0000	145,000	145,000	145,363	145,291	0	(16)	0	(16)	0	145,275	0	(275)	(275)	7,975	07/01/2026	1FE
57563R	KE 8		07/01/2014	MASSACHUSETTS EDL ING AUTH ED LN REV SER	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	45,000	0	0	0	2,160	07/01/2027	1FE	
60416Q	EP 5		07/01/2014	MINNESOTA ST HSG FIN AGY 2011 SERIES E	100.0000	20,000	20,000	20,000	20,000	0	0	0	0	20,000	0	0	0	895	07/01/2031	1FE	
60636Y	HL 8		07/28/2014	MISSOURI ST HSG 2012 SERIES 1	100.0000	220,000	220,000	220,000	220,000	0	0	0	0	220,000	0	0	0	9,160	07/01/2028	1FE	
60637B	CN 8		09/01/2014	MISSOURI HOUSING 2013 SERIES A	100.0000	55,000	55,000	55,000	55,000	0	0	0	0	55,000	0	0	0	994	11/01/2040	1FE	
60637B	CP 3		09/01/2014	MISSOURI HOUSING 2013 SERIES B	100.0000	75,000	75,000	75,000	75,000	0	0	0	0	75,000	0	0	0	1,336	11/01/2041	1FE	
647200	W8 3		09/01/2014	NEW MEXICO ST MTGE FIN AUTH 2012 B-3	100.0000	15,000	15,000	15,000	15,000	0	0	0	0	15,000	0	0	0	533	09/01/2032	1FE	

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Form	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76221R RB 1	RHODE ISLAND HSG & MTG FIN COR SERIES 63.		07/01/2014	Redemption	100.0000	165,000	165,000	174,864	173,707	0	(495)	0	(495)	0	173,212	0	(8,212)	(8,212)	4,950	10/01/2040	1FE
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2...		09/01/2014	Redemption	100.0000	70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,389	01/01/2041	1FE
88271H FL 8	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7..		09/01/2014	Redemption	100.0000	65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,606	09/01/2041	1FE
93978P KP 1	WASHINGTON ST HSG FIN COMMN SERIES 2011A		08/28/2014	Redemption	100.0000	75,000	75,000	75,656	75,522	0	(39)	0	(39)	0	75,483	0	(483)	(483)	4,127	07/01/2029	1FE
93978X EM 8	WASHINGTON ST HSG FIN COMMN 2011 SERIES		09/01/2014	Redemption	100.0000	135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	5,121	10/01/2033	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions.....						1,556,206	1,556,206	1,567,739	1,558,505	0	(628)	0	(628)	0	1,565,500	0	(9,294)	(9,294)	55,019	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

31340Y 4Z 9	FHLMC REMIC 93 H 8.500% 11/15/20.....		09/01/2014	Paydown		2,539	2,539	2,656	2,547	0	(8)	0	(8)	0	2,539	0	0	0	140	11/15/2020	1.....
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22.....		09/01/2014	Paydown		2,097	2,097	2,101	2,090	0	7	0	7	0	2,097	0	0	0	104	07/25/2022	1.....
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22.....		09/01/2014	Paydown		10,559	10,559	10,232	10,434	0	125	0	125	0	10,559	0	0	0	502	09/25/2022	1.....
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38.....		09/01/2014	Paydown		48,191	48,191	52,197	51,582	0	(79)	0	(79)	0	51,503	0	(3,312)	(3,312)	1,125	02/25/2038	1.....
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43.....		09/01/2014	Paydown		85,514	85,514	88,480	88,365	0	(2,852)	0	(2,852)	0	85,514	0	0	0	1,708	06/25/2043	1.....
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33.....		09/01/2014	Paydown		22,587	22,587	22,445	22,448	0	140	0	140	0	22,587	0	0	0	527	07/25/2033	1.....
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35.....		09/01/2014	Paydown		36,899	36,899	39,920	39,297	0	(2,398)	0	(2,398)	0	36,899	0	0	0	861	03/15/2035	1.....
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33.....		09/15/2014	Paydown		27,263	27,263	27,148	27,150	0	113	0	113	0	27,263	0	0	0	636	04/15/2033	1.....
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32.....		09/01/2014	Paydown		270,063	270,063	259,602	266,569	0	3,495	0	3,495	0	270,063	0	0	0	10,843	09/25/2032	1.....
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32.....		09/01/2014	Paydown		101,354	101,354	91,449	99,643	0	1,711	0	1,711	0	101,354	0	0	0	3,829	08/15/2032	1.....
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33.....		09/01/2014	Paydown		87,269	87,269	85,700	86,691	0	577	0	577	0	87,269	0	0	0	3,177	05/25/2033	1.....
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33.....		09/01/2014	Paydown		276,258	276,258	274,099	275,350	0	907	0	907	0	276,258	0	0	0	10,390	03/15/2033	1.....
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20.....		09/01/2014	Paydown		2,394	2,394	2,408	2,397	0	(2)	0	(2)	0	2,394	0	0	0	80	01/01/2020	1.....
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08		08/15/2014	Redemption	100.0000	72,012	72,012	72,012	72,012	0	0	0	0	0	72,012	0	0	0	2,816	08/15/2033	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						1,044,999	1,044,999	1,030,449	1,046,575	0	1,736	0	1,736	0	1,048,311	0	(3,312)	(3,312)	36,738	XXX	XXX

Bonds - Industrial and Miscellaneous

00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....		09/15/2014	Redemption	100.0000	51,040	51,040	53,592	52,453	0	(100)	0	(100)	0	52,352	0	(1,313)	(1,313)	2,540	08/15/2021	1.....
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%.....		09/01/2014	Paydown		58,372	58,372	61,655	59,276	0	(904)	0	(904)	0	58,372	0	0	0	2,541	08/15/2030	3AM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....		09/25/2014	Paydown		50,855	50,855	48,646	48,670	0	2,185	0	2,185	0	50,855	0	0	0	1,204	07/25/2043	1FM
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C 3.....		09/08/2014	Paydown		686,830	686,830	686,793	686,822	0	8	0	8	0	686,830	0	0	0	14,647	10/12/2016	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		09/01/2014	Paydown		62,638	62,638	61,816	62,121	0	33	0	33	0	62,153	0	485	485	2,073	06/25/2035	1FM
04626R AA 4	ASTORIA POWER PROJECT SERIES A 144A 5.....		09/01/2014	Redemption	100.0000	133,267	133,267	133,267	133,267	0	0	0	0	0	133,267	0	0	0	5,113	05/01/2016	2FE
049164 AK 2	ATLAS AIR INC 7.380% 01/02/18.....		09/02/2014	Redemption	100.0000	157,779	157,779	158,911	158,128	0	(27)	0	(27)	0	158,101	0	(321)	(321)	7,265	01/02/2018	3.....
049164 BE 5	ATLAS AIR INC 2000-1 PASS THROUGH CERT.....		09/02/2014	Redemption	100.0000	99,840	99,840	99,840	99,840	0	0	0	0	0	99,840	0	0	0	5,932	07/01/2021	3.....
053332 AP 7	AUTOZONE INC 3.125% 07/15/23.....		08/18/2014	Sterne Agee		489,655	500,000	497,235	497,422	0	153	0	153	0	497,575	0	(7,920)	(7,920)	20,486	07/15/2023	2FE
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.....	E.	09/02/2014	Paydown		77,160	77,160	77,101	77,040	0	119	0	119	0	77,160	0	0	0	2,641	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.....		09/02/2014	Paydown		42,725	42,725	42,725	42,725	0	0	0	0	0	42,725	0	0	0	761	12/02/2027	1FE
05949A EC 0	BANK OF AMERICA MORTGAGE SEC 2004-4 1A2.....		09/01/2014	Paydown		536,624	536,624	531,342	534,430	0	2,194	0	2,194	0	536,624	0	0	0	20,194	05/25/2034	1FM

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contract Maturity Date	NAIC Designation or Market Indicator (a)
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		.....	09/01/2014	Paydown.....	.....	27,551	27,551	27,689	27,512	0	39	0	39	0	27,551	0	0	0	981	02/26/2020	1FM.....
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		.....	09/01/2014	Paydown.....	.....	5,216	5,216	5,506	5,483	0	(267)	0	(267)	0	5,216	0	0	0	181	01/25/2042	1FM.....
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2		.....	09/01/2014	Paydown.....	.....	15,077	15,077	14,549	14,783	0	294	0	294	0	15,077	0	0	0	292	10/25/2025	1FM.....
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A 5.000		.....	09/01/2014	Paydown.....	.....	76,229	76,229	76,049	76,013	0	216	0	216	0	76,229	0	0	0	2,561	09/25/2018	1FE.....
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		.....	09/18/2014	Paydown.....	.....	80,161	80,161	80,128	0	0	1	0	1	0	80,129	0	32	32	414	06/18/2029	1FE.....
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		.....	09/15/2014	Paydown.....	.....	76,031	76,031	76,022	76,026	0	5	0	5	0	76,031	0	0	0	1,408	06/17/2019	1FE.....
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/1		.....	09/15/2014	Paydown.....	.....	78,679	78,679	78,669	78,674	0	5	0	5	0	78,679	0	0	0	2,626	06/17/2019	1FE.....
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		.....	09/16/2014	Paydown.....	.....	65,746	65,746	65,737	65,744	0	2	0	2	0	65,746	0	0	0	1,233	04/16/2018	1FE.....
126408 GT 4	CSX CORP 3.700% 10/30/20		.....	08/14/2014	Deutsche Bank Securities.....	.....	3,186,030	3,000,000	2,998,470	2,998,918	0	89	0	89	0	2,999,006	0	187,024	187,024	89,108	10/30/2020	2FE.....
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		.....	09/01/2014	Paydown.....	.....	20,927	20,927	21,162	20,926	0	1	0	1	0	20,927	0	0	0	1,108	05/27/2037	1FM.....
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		.....	09/01/2014	Paydown.....	.....	31,085	31,085	31,601	31,503	0	(418)	0	(418)	0	31,085	0	0	0	584	04/25/2043	1FM.....
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		.....	09/01/2014	Paydown.....	.....	119,711	119,711	117,168	118,698	0	1,014	0	1,014	0	119,711	0	0	0	4,183	08/25/2035	1FM.....
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		.....	09/01/2014	Paydown.....	.....	54,244	54,244	48,583	50,765	0	3,479	0	3,479	0	54,244	0	0	0	2,288	10/25/2034	1FM.....
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		.....	09/01/2014	Paydown.....	.....	108,648	126,022	102,620	105,947	0	272	0	272	0	106,219	0	2,430	2,430	3,079	11/25/2035	1FM.....
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		.....	09/01/2014	Paydown.....	.....	31,780	33,560	31,504	33,127	0	150	0	150	0	33,277	0	(1,497)	(1,497)	1,057	10/25/2035	3FM.....
12669E S2 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-39 A8		.....	08/01/2014	Paydown.....	.....	627,405	627,405	597,627	623,017	0	4,388	0	4,388	0	627,405	0	0	0	18,855	10/25/2033	1FM.....
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		.....	09/01/2014	Paydown.....	.....	17,656	17,656	17,127	17,560	0	96	0	96	0	17,656	0	0	0	602	07/25/2034	1FM.....
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		.....	09/01/2014	Paydown.....	.....	119,773	119,773	116,967	116,967	0	2,807	0	2,807	0	119,773	0	0	0	4,248	06/25/2035	1FM.....
12669G EZ 0	COUNTRYWIDE HOME LOANS 2004-28R A2 5.5		.....	09/01/2014	Paydown.....	.....	61,550	61,550	60,647	61,175	0	375	0	375	0	61,550	0	0	0	2,121	08/25/2033	1FM.....
14170T AM 3	CAREFUSION CORP 3.875% 05/15/24		.....	08/27/2014	Credit Suisse.....	.....	1,015,360	1,000,000	998,370	0	0	34	0	34	0	998,404	0	16,956	16,956	10,764	05/15/2024	2FE.....
14366U AC 6	CARNOW AUTO RECEIVABLES TRUST 2012-1A C		.....	07/15/2014	Paydown.....	.....	197,534	197,534	197,500	197,528	0	5	0	5	0	197,534	0	0	0	5,692	03/15/2016	2AM.....
152314 PH 7	CENTEX HOME EQUITY LOAN TRUST 2005-D AF5		.....	09/01/2014	Paydown.....	.....	85,912	85,912	85,912	85,606	0	306	0	306	0	85,912	0	0	0	3,233	11/25/2035	1FM.....
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		.....	09/01/2014	Paydown.....	.....	125,978	25,554	21,465	22,973	0	498	0	498	0	23,472	0	102,507	102,507	(2,596)	02/25/2035	1FM.....
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		.....	09/01/2014	Paydown.....	.....	181,226	181,226	173,025	173,025	0	8,201	0	8,201	0	181,226	0	0	0	6,804	09/25/2035	1FM.....
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		.....	09/01/2014	Paydown.....	.....	35,723	35,723	35,030	35,371	0	352	0	352	0	35,723	0	0	0	1,171	02/25/2021	1FM.....
17308B AL 2	CITIBANK OMNI MASTER TRUST 2009-A13 A13		.....	08/15/2014	Paydown.....	.....	2,000,000	2,000,000	2,048,125	2,006,913	0	(6,913)	0	(6,913)	0	2,000,000	0	0	0	107,000	08/15/2018	1FE.....
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		.....	09/01/2014	Paydown.....	.....	64,585	64,585	58,449	62,495	0	2,090	0	2,090	0	64,585	0	0	0	2,607	07/25/2036	2FM.....
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		.....	09/01/2014	Paydown.....	.....	41,171	41,171	40,965	40,984	0	0	0	0	0	40,985	0	186	186	1,574	09/25/2037	1FM.....
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		.....	09/25/2014	Paydown.....	.....	34,167	34,167	33,470	33,476	0	691	0	691	0	34,167	0	0	0	776	10/25/2043	1FM.....
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		.....	09/01/2014	Paydown.....	.....	65,215	65,215	65,480	0	0	(265)	0	(265)	0	65,215	0	0	0	340	06/25/2044	1FE.....
20030N 60 6	COMCAST CORP 5.000% 12/15/61		.....	07/15/2014	Wells Fargo Securities.....	.....	1,508,967	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	8,967	8,967	37,500	12/15/2061	1FE.....
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH		.....	09/01/2014	Paydown.....	.....	9,844	9,844	9,844	9,844	0	0	0	0	0	9,844	0	0	0	0	02/01/2033	6FE.....
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100		.....	09/01/2014	Paydown.....	.....	4,302	4,302	4,297	4,302	0	0	0	0	0	4,302	0	0	0	234	08/15/2025	5FM.....
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6		09/15/2014	Paydown.....	141,249	141,249	127,565	137,255	0	3,994	0	3,994	0	141,249	0	0	0	7,093	06/15/2028	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M.		09/15/2014	Paydown.....		129,062	129,062	118,092	124,499	0	4,564	0	4,564	0	129,062	0	0	0	6,049	03/15/2028	1FE.....
22541N SZ 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1.		09/01/2014	Paydown.....		18,827	18,827	19,109	18,857	0	(31)	0	(31)	0	18,827	0	0	0	.662	05/25/2018	1FM.....
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4.....		09/01/2014	Paydown.....		100,678	100,678	99,348	99,591	0	1,086	0	1,086	0	100,678	0	0	0	3,557	10/25/2033	1FM.....
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		09/01/2014	Paydown.....		199,080	199,080	195,677	195,677	0	3,403	0	3,403	0	199,080	0	0	0	7,142	02/25/2035	1FM.....
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5....		09/01/2014	Paydown.....		102,502	102,502	104,808	103,310	0	(808)	0	(808)	0	102,502	0	0	0	3,227	10/25/2019	1FM.....
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30....		09/30/2014	Redemption 100.0000.....		12,498	12,498	12,498	12,498	0	0	0	0	0	12,498	0	0	0	.550	03/30/2025	2FE.....
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2....		09/01/2014	Paydown.....		23,613	23,613	22,920	23,003	0	610	0	610	0	23,613	0	0	0	.449	08/27/2037	1FE.....
231516 AA 3	CURTIS PALMER INC 144A GUAR EPCOR POWER		07/15/2014	Maturity.....		500,000	500,000	498,110	499,870	0	130	0	130	0	500,000	0	0	0	29,500	07/15/2014	4FE.....
237194 A# 2	DARDEN RESTAURANTS INC SERIES B 4.520%....		07/31/2014	Redemption 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	331,175	08/28/2024	2.....
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5....		09/01/2014	Paydown.....		41,371	41,371	41,616	41,537	0	(166)	0	(166)	0	41,371	0	0	0	.703	03/25/2043	1FM.....
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00....		09/25/2014	Paydown.....		39,175	39,175	38,856	38,913	0	261	0	261	0	39,175	0	0	0	.778	06/25/2043	1FM.....
301655 AC 0	EXETER AUTOMOBILE REC TRUST 2012-1A B....		09/15/2014	Paydown.....		412,823	412,823	412,725	412,778	0	45	0	45	0	412,823	0	0	0	.9345	03/15/2017	1FE.....
301657 AA 0	EXETER AUTOMOBILE REC TRUST 2013-1A A....		09/15/2014	Paydown.....		251,688	251,688	251,677	251,680	0	8	0	8	0	251,688	0	0	0	.2165	10/16/2017	1FE.....
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43.....		09/15/2014	Paydown.....		785	785	785	785	0	0	0	0	0	785	0	0	0	.16	04/15/2043	1FE.....
32051D X5 6	FIRST HORIZON ASSET SEC INC 2004-2 1A7....		08/01/2014	Paydown.....		563,762	563,762	558,124	561,473	0	2,289	0	2,289	0	563,762	0	0	0	20,646	05/25/2034	1FM.....
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3....		09/15/2014	Paydown.....		228,564	228,564	228,560	228,563	0	2	0	2	0	228,564	0	0	0	.5056	10/16/2017	1FE.....
33843C AA 3	FLAGSHIP CREDIT AUTO TRUST 2013-1 A 1....		09/15/2014	Paydown.....		271,276	271,276	271,243	271,251	0	25	0	25	0	271,276	0	0	0	2,393	04/16/2018	1FE.....
345397 WW 9	FORD MOTOR CREDIT 3.664% 09/08/24.....		09/04/2014	Citigroup.....		3,493,595	3,500,000	3,500,000	0	0	0	0	0	0	3,500,000	0	(6,405)	(6,405)	.356	09/08/2024	2FE.....
35669# AA 2	FREEMPORT LNG DEVELOPMENT LP SENIOR NOTE		09/30/2014	Redemption 100.0000.....		65,489	65,489	65,489	65,489	0	0	0	0	0	65,489	0	0	0	3,193	06/30/2025	2FE.....
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.....		09/01/2014	Paydown.....		30,115	30,115	25,634	26,664	0	3,451	0	3,451	0	30,115	0	0	0	1,427	04/25/2029	1FM.....
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		09/01/2014	Paydown.....		193,968	193,968	189,657	191,624	0	2,344	0	2,344	0	193,968	0	0	0	7,136	02/25/2035	1FM.....
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/.....		07/01/2014	Redemption 100.0000.....		209,302	209,302	209,302	209,302	0	0	0	0	0	209,302	0	0	0	12,160	07/01/2021	1.....
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5....		09/01/2014	Paydown.....		21,963	21,963	19,987	20,945	0	1,018	0	1,018	0	21,963	0	0	0	.841	09/25/2037	1FM.....
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A		09/16/2014	Paydown.....		287,644	287,644	287,644	287,644	0	0	0	0	0	287,644	0	0	0	5,945	12/16/2017	1FE.....
44106M AG 7	HOSPITALITY PROPERTIES REITS 5.125% 02....		08/15/2014	Redemption 100.0000.....		4,000,000	4,000,000	3,923,520	3,988,958	0	6,036	0	6,036	0	3,994,994	0	5,006	5,006	205,000	02/15/2015	2FE.....
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		09/01/2014	Paydown.....		59,405	59,405	58,403	58,631	0	3	0	3	0	58,634	0	771	771	1,788	08/25/2034	1FM.....
45660N QC 2	RESIDENTIAL ASSET SEC TRUST 2003-A5 A4....		08/01/2014	Paydown.....		71,005	71,005	62,485	69,803	0	1,202	0	1,202	0	71,005	0	0	0	2,069	06/25/2033	1FM.....
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7....		09/01/2014	Paydown.....		87,703	87,703	86,525	86,869	0	834	0	834	0	87,703	0	0	0	3,302	06/25/2033	1FM.....
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3....		09/15/2014	Paydown.....		35,869	35,869	35,645	35,693	0	176	0	176	0	35,869	0	0	0	.919	12/15/2048	1FE.....
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%...		09/01/2014	Paydown.....		62,966	62,966	64,405	63,950	0	(984)	0	(984)	0	62,966	0	0	0	1,262	03/01/2043	1FM.....
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5....		09/01/2014	Paydown.....		224,542	224,542	227,384	226,220	0	(1,678)	0	(1,678)	0	224,542	0	0	0	5,199	05/25/2043	1FM.....
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 4....		09/01/2014	Paydown.....		132,068	132,068	135,390	0	0	(118)	0	(118)	0	135,272	0	(3,204)	(3,204)	2,603	01/25/2044	1FE.....
46641C AK 7	JP MORGAN MORTGAGE TRUST 2014-1A11 4.0.		09/01/2014	Paydown.....		140,486	140,486	140,486	0	0	0	0	0	140,486	0	0	0	0	.747	01/25/2044	1FE.....

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contract Maturity Date	NAIC Designation or Market Indicator (a)
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.....		09/05/2014	Redemption	100.0000.....	184,752	184,752	184,752	0	0	0	0	0	0	184,752	0	0	0	4,083	03/05/2023	1Z
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		09/30/2014	Various.....		76,265	76,265	76,709	76,417	0	(20)	0	(20)	0	76,397	0	(132)	(132)	3,327	03/30/2021	2FE
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL		09/05/2014	Redemption	100.0000.....	52,664	52,664	52,664	52,664	0	0	0	0	0	52,664	0	0	0	2,543	12/05/2020	1.....
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....		09/01/2014	Paydown.....		78,220	78,220	73,414	73,414	0	4,806	0	4,806	0	78,220	0	0	0	2,926	11/25/2035	1FM
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/.....		09/01/2014	Paydown.....		148,358	148,358	141,979	141,979	0	6,379	0	6,379	0	148,358	0	0	0	5,550	09/25/2035	2FM
55265K 2C 2	MASTR ASSET SEC TRUST 2003-11 6A15 5.2.....		08/01/2014	Paydown.....		559,148	559,148	538,791	556,841	0	2,306	0	2,306	0	559,148	0	0	0	17,671	12/25/2033	1FM
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....		09/01/2014	Paydown.....		11,855	11,855	11,900	11,834	0	22	0	22	0	11,855	0	0	0	395	12/25/2018	1FM
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750.....		09/01/2014	Paydown.....		2,988	2,988	2,946	2,970	0	18	0	18	0	2,988	0	0	0	94	05/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4.....		09/15/2014	Paydown.....		149,720	149,720	149,692	149,714	0	6	0	6	0	149,720	0	0	0	3,431	01/15/2030	1FE
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A.....		09/20/2014	Paydown.....		39,369	39,369	39,368	39,369	0	0	0	0	0	39,369	0	0	0	1,258	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A.....		09/20/2014	Paydown.....		78,179	78,179	78,168	78,171	0	8	0	8	0	78,179	0	0	0	1,302	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B.....		09/20/2014	Paydown.....		78,179	78,179	78,173	78,175	0	4	0	4	0	78,179	0	0	0	1,815	05/20/2030	2AM
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....		09/01/2014	Paydown.....		86,789	86,789	70,299	81,653	0	3,527	0	3,527	0	85,180	0	1,608	1,608	3,206	12/25/2034	1FM
577778 BS 1	MACYS RETAIL HLDGS INC 5.750% 07/15/14.....		07/15/2014	Maturity.....		350,000	350,000	381,500	356,697	0	(6,697)	0	(6,697)	0	350,000	0	0	0	20,125	07/15/2014	2FE
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....		07/01/2014	Paydown.....		21,424	21,424	20,353	20,743	0	680	0	680	0	21,424	0	0	0	1,252	07/01/2035	1AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....		09/15/2014	Paydown.....		28,443	28,443	26,949	27,365	0	1,078	0	1,078	0	28,443	0	0	0	933	07/15/2038	1AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....		09/01/2014	Paydown.....		19,812	19,812	20,273	20,201	0	(389)	0	(389)	0	19,812	0	0	0	794	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....		09/01/2014	Paydown.....		39,889	39,889	39,834	39,830	0	60	0	60	0	39,889	0	0	0	1,439	12/15/2045	1FM
608190 AH 7	MOHAWK INDUSTRIES INC 6.125% 01/15/16.....		08/15/2014	Redemption	107.7250.....	957,675	889,000	890,991	889,510	0	(3,092)	0	(3,092)	0	886,418	0	71,258	71,258	58,989	01/15/2016	2FE
67088C AA 5	OMX TIMBER FIN INVESTMENTS II 144A A-2 G.....		07/09/2014	StoneCastle		317,500	1,000,000	130,000	130,000	0	0	0	0	0	130,000	0	187,500	187,500	108,905	01/29/2020	6.....
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		09/10/2014	Paydown.....		73,112	73,112	73,108	73,109	0	3	0	3	0	73,112	0	0	0	1,678	03/10/2027	1FE
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		09/10/2014	Paydown.....		54,834	54,834	54,823	54,826	0	8	0	8	0	54,834	0	0	0	1,777	03/10/2027	2AM
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....		09/01/2014	Paydown.....		60,582	60,582	62,021	61,702	0	(1,120)	0	(1,120)	0	60,582	0	0	0	2,201	06/15/2036	1FE
69144X AA 7	OXFORD FINANCE FUNDING TRUST 2012-1A A.....		08/15/2014	Paydown.....		345,236	345,236	346,747	346,406	0	(1,170)	0	(1,170)	0	345,236	0	0	0	8,794	03/15/2017	1FE
73932# AA 4	POWER MINN 9090 LLC SERIES A SENIOR SECU		09/22/2014	CRT Capital Group.....		480,822	843,546	565,176	632,660	0	11,713	75,201	(63,488)	0	569,171	0	(88,349)	(88,349)	30,241	07/15/2027	6FE
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		09/01/2014	Paydown.....		172,362	172,362	164,768	170,001	0	2,362	0	2,362	0	172,362	0	0	0	5,548	10/25/2033	1FM
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20.....		09/01/2014	Redemption	100.0000.....	357,310	357,310	357,310	357,310	0	0	0	0	0	357,310	0	0	0	28,585	09/01/2020	3.....
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1...		09/01/2014	Paydown.....		47,641	47,641	46,878	46,928	0	713	0	713	0	47,641	0	0	0	1,851	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2....		09/01/2014	Paydown.....		24,397	24,397	23,192	23,889	0	508	0	508	0	24,397	0	0	0	859	10/25/2021	1FM
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B..		07/02/2014	Redemption	100.0000.....	217,910	217,910	219,759	218,428	0	(125)	0	(125)	0	218,303	0	(393)	(393)	20,128	07/02/2017	4FE
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B....		09/01/2014	Paydown.....		68,482	68,482	68,481	68,298	0	185	0	185	0	68,482	0	0	0	2,711	12/25/2033	1FM
760985 UX 7	RESIDENTIAL FDG SEC CORP 2003-RM2 A13.....		09/01/2014	Paydown.....		14,748	14,748	14,027	14,684	0	65	0	65	0	14,748	0	0	0	480	05/25/2033	1FM
76110G ZD 6	RESIDENTIAL ACCREDIT LOANS 2002-QS6 A7....		09/01/2014	Paydown.....		255,278	255,278	254,166	253,688	0	9	0	9	0	253,696	0	1,582	1,582	11,543	05/25/2031	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7...		09/01/2014	Paydown.....		30,184	30,184	29,382	29,689	0	495	0	495	0	30,184	0	0	0	1,208	05/01/2034	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76111X QK 2	RESIDENTIAL FUNDING MTG SEC I 2004-S9 1A....		09/01/2014	Paydown.....		190,006	190,006	188,106	189,230	0	776	0	776	0	190,006	0	0	0	7,447	12/25/2034	1FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		09/01/2014	Paydown.....		258,564	258,564	258,563	258,016	0	(22)	0	(22)	0	257,993	0	571	571	9,039	09/25/2034	1FM.....
78387G AL 7	AT&T INC 5.625% 06/15/16.....		07/15/2014	Call 109.4757.....		6,568,544	6,000,000	5,994,360	5,998,369	0	337	0	337	0	5,998,707	0	569,837	569,837	196,878	06/15/2016	1FE.....
78459T AC 2	SNAAC AUTO RECEIVABLES TRUST 2012-1A B....		09/15/2014	Paydown.....		425,748	425,748	425,740	425,746	0	2	0	2	0	425,748	0	0	0	8,908	06/15/2017	1FE.....
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%...		09/01/2014	Paydown.....		53,138	53,138	53,138	53,078	0	60	0	60	0	53,138	0	0	0	1,293	07/20/2027	1FE.....
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%...		09/01/2014	Paydown.....		47,031	47,031	47,026	47,027	0	4	0	4	0	47,031	0	0	0	627	09/20/2029	1FE.....
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C....		09/15/2014	Paydown.....		605,610	605,610	605,546	605,595	0	15	0	15	0	605,610	0	0	0	12,641	05/16/2016	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5....		09/01/2014	Paydown.....		148,730	148,730	148,730	148,730	0	0	0	0	0	148,730	0	0	0	4,612	12/25/2033	1FM.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47....		09/01/2014	Paydown.....		21,830	21,830	21,830	21,796	0	35	0	35	0	21,830	0	0	0	487	01/25/2042	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000....		09/01/2014	Paydown.....		39,289	39,289	39,972	39,960	0	(671)	0	(671)	0	39,289	0	0	0	808	05/25/2043	1FM.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3....		07/25/2014	Paydown.....		47,835	47,835	47,835	47,835	0	0	0	0	0	47,835	0	0	0	1,290	01/25/2044	1FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1....		09/25/2014	Paydown.....		62,471	62,471	61,103	61,144	0	1,328	0	1,328	0	62,471	0	0	0	1,577	07/25/2043	1FM.....
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A....		09/20/2014	Paydown.....		24,040	24,040	24,037	24,039	0	1	0	1	0	24,040	0	0	0	558	11/20/2025	1FE.....
82651P AA 2	SIERRA RECEIVABLES FUNDING CO 2010-2A A....		07/20/2014	Paydown.....		292,539	292,539	292,509	292,525	0	15	0	15	0	292,539	0	0	0	6,553	11/15/2025	1FE.....
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A....		09/20/2014	Paydown.....		38,231	38,231	38,227	38,230	0	2	0	2	0	38,231	0	0	0	852	06/20/2018	1FE.....
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A....		09/20/2014	Paydown.....		33,633	33,633	33,626	33,629	0	4	0	4	0	33,633	0	0	0	636	11/20/2028	1FE.....
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42.....		09/01/2014	Paydown.....		17,443	17,443	17,433	17,418	0	24	0	24	0	17,443	0	0	0	971	04/15/2030	2AM.....
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42.....		08/01/2014	Paydown.....		38,999	38,999	38,977	38,945	0	55	0	55	0	38,999	0	0	0	1,831	04/15/2030	3AM.....
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%....		09/15/2014	Paydown.....		125,096	125,096	124,756	124,815	0	281	0	281	0	125,096	0	0	0	2,500	03/17/2025	1FE.....
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%....		09/15/2014	Paydown.....		50,038	50,038	50,028	50,030	0	9	0	9	0	50,038	0	0	0	1,483	03/17/2025	2AM.....
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A 6.000%....		09/01/2014	Paydown.....		98,789	98,789	98,734	98,692	0	97	0	97	0	98,789	0	0	0	3,990	05/16/2022	1FE.....
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B 8.475%....		09/01/2014	Paydown.....		24,697	24,697	24,685	24,670	0	28	0	28	0	24,697	0	0	0	1,409	05/16/2022	2AM.....
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....		07/01/2014	Redemption 100.0000.....		4,332	4,332	4,332	4,332	0	0	0	0	0	4,332	0	0	0	331	01/01/2018	2AM.....
85171U AJ 6	SPRINGLEAF MORTGAGE LOAN TRUST 2011-1A A....		09/01/2014	Paydown.....		3,000,000	3,000,000	2,992,500	2,992,431	0	7,569	0	7,569	0	3,000,000	0	0	0	122,625	01/25/2058	1FM.....
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2....		09/01/2014	Paydown.....		174,797	174,797	157,918	172,399	0	2,398	0	2,398	0	174,797	0	0	0	5,594	09/25/2033	1FM.....
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1....		09/01/2014	Paydown.....		17,853	17,853	16,915	17,297	0	555	0	555	0	17,853	0	0	0	636	02/25/2020	1FM.....
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9....		09/01/2014	Paydown.....		51,791	51,791	50,689	50,689	0	1,102	0	1,102	0	51,791	0	0	0	1,681	12/25/2034	1FM.....
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1....		09/01/2014	Paydown.....		273,463	273,463	264,613	267,355	0	6,108	0	6,108	0	273,463	0	0	0	10,786	07/25/2035	1FM.....
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		09/20/2014	Paydown.....		62,500	62,500	62,473	62,473	0	27	0	27	0	62,500	0	0	0	1,479	11/20/2038	1FE.....
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....		09/20/2014	Paydown.....		20,833	20,833	21,198	0	0	(365)	0	(365)	0	20,833	0	0	0	61	02/22/2039	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2014	Redemption 100.0000.....		81,262	81,262	85,320	83,924	0	(72)	0	(72)	0	83,852	0	(2,590)	(2,590)	7,720	02/01/2030	2FE.....
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119% 0....		09/30/2014	Redemption 100.0000.....		55,838	55,838	55,838	55,838	0	0	0	0	0	55,838	0	0	0	2,563	03/30/2024	2FE.....
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR..		09/30/2014	Various.....		143,661	143,661	144,248	143,978	0	(28)	0	(28)	0	143,950	0	(289)	(289)	6,599	03/30/2023	2.....
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A....		09/20/2014	Paydown.....		25,000	25,000	24,872	24,875	0	125	0	125	0	25,000	0	0	0	650	09/20/2038	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Contracted Maturity Date	NAIC Designation or Market Indicator (a)
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....		09/16/2014	Paydown.....		26,416	26,416	26,416	26,416	0	0	0	0	0	26,416	0	0	0	947	10/16/2040	1FE.....
89678D AA 3	TRITON CONTAINER FINANCE LLC 2012-1A A.....		09/14/2014	Paydown.....		1,583,333	1,583,333	1,583,138	1,583,163	0	171	0	171	0	1,583,333	0	0	0	49,818	05/14/2027	1FE.....
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%.....		09/02/2014	Redemption 100.0000.....		53,200	53,200	36,425	36,425	0	0	0	0	0	36,425	0	16,775	16,775	2,192	05/31/2020	5.....
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES.....		09/23/2014	Redemption 100.0000.....		26,002	26,002	26,002	26,002	0	0	0	0	0	26,002	0	0	0	910	09/23/2030	1.....
92928Q AA 6	WEA FINANCE LLC 144A 7.125% 04/15/18.....		07/23/2014	Call 119.5360.....		2,390,720	2,000,000	1,984,400	1,991,946	0	913	0	913	0	1,992,859	0	397,861	397,861	110,050	04/15/2018	1FE.....
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....		09/15/2014	Paydown.....		139,465	139,465	139,446	139,447	0	18	0	18	0	139,465	0	0	0	2,893	03/15/2029	1FE.....
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25.....		09/01/2014	Paydown.....		465,559	465,559	435,734	460,248	0	679	0	679	0	460,927	0	4,632	4,632	15,620	05/25/2034	1FM.....
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%.....		09/01/2014	Paydown.....		140,076	140,076	133,781	133,781	0	0	0	0	0	133,781	0	6,295	6,295	4,665	09/25/2035	1FM.....
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.....		09/01/2014	Paydown.....		181,350	181,350	172,226	177,604	0	13	0	13	0	177,617	0	3,733	3,733	6,320	10/25/2035	1FM.....
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/.....		09/01/2014	Paydown.....		96,587	108,403	102,721	102,721	0	184	0	184	0	102,905	0	(6,318)	(6,318)	3,408	09/25/2036	3FM.....
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2.....	E	09/01/2014	Paydown.....		124,837	124,837	124,837	124,837	0	0	0	0	0	124,837	0	0	0	2,493	01/20/2025	1FE.....
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....		09/01/2014	Paydown.....		232,145	232,145	239,980	24,991	0	(7,835)	0	(7,835)	0	232,145	0	0	0	1,540	06/27/2044	1FE.....
227170 AC 1	CRONOS CONTAINERS PROGRAM LTD 2012-1A A.....	F	08/18/2014	Paydown.....		1,583,333	1,583,333	1,583,138	1,583,162	0	171	0	171	0	1,583,333	0	0	0	44,380	05/18/2027	1FE.....
227170 AD 9	CRONOS CONTAINERS PROGRAM LTD 2012-2A A.....	F	09/18/2014	Paydown.....		25,000	25,000	24,990	24,991	0	9	0	9	0	25,000	0	0	0	635	09/18/2027	1FE.....
37930E AA 4	GLITNIR BANK HF 6.310% 12/31/14.....	F	09/10/2014	CRT Capital Group.....		870,000	3,000,000	300,000	300,000	0	0	0	0	0	300,000	0	570,000	570,000	0	07/28/2026	6Z.....
37952U AA 1	SEACO CONTAINER 2012-1A A 4.110% 07/17.....	F	08/17/2014	Paydown.....		1,616,667	1,616,667	1,616,346	1,616,383	0	284	0	284	0	1,616,667	0	0	0	44,240	07/17/2027	1FE.....
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/.....	F	09/17/2014	Paydown.....		70,833	70,833	70,866	0	0	0	0	0	0	70,865	0	(32)	(32)	199	07/17/2029	1FE.....
55608J AA 6	MACQUARIE GROUP LTD 144A 7.300% 08/01/.....	F	08/01/2014	Maturity.....		2,000,000	2,000,000	2,026,630	2,003,569	0	(3,569)	0	(3,569)	0	2,000,000	0	0	0	146,000	08/01/2014	1FE.....
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE.....	R	07/12/2014	Redemption 100.0000.....		7,974	7,974	7,974	7,974	0	0	0	0	0	7,974	0	0	0	358	07/12/2016	1.....
98372P AF 5	XL CAPITAL LTD SENIOR NOTES 5.250% 09/.....	R	09/15/2014	Maturity.....		2,000,000	2,000,000	1,988,640	1,999,009	0	991	0	991	0	2,000,000	0	0	0	105,000	09/15/2014	2FE.....
BCC26G 6A 6	RISE 2014-1 A ASSET BACKED SECURED TERM.....	F	09/15/2014	Redemption 100.0000.....		47,368	47,368	48,375	0	0	(36)	0	(36)	0	48,339	0	(970)	(970)	760	02/15/2021	1Z.....
G1253* AD 7	BORD NA MONA 6.940% 08/06/14.....	F	08/06/2014	Maturity.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	138,800	08/06/2014	2.....
G3651@ AA 5	QUINN MANUFACTURING GROUP HOLD PIK 0.0.....	F	07/11/2014	Barclays Capital Inc.....		375,220	3,126,831	448,480	360,471	389	0	0	389	0	448,869	0	(73,649)	(73,649)	0	12/02/2016	6.....
G3652@ AA 4	QUINN MANUFACTURING GROUP HOLD 8.553%.....	F	07/11/2014	Barclays Capital Inc.....		1,427,615	1,487,099	1,487,099	1,487,099	0	0	0	0	0	1,487,099	0	(59,484)	(59,484)	80,042	12/02/2016	4.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1.....	F	09/30/2014	Redemption 100.0000.....		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	394	11/30/2033	2.....
X4761* AB 1	LANDSBANKI ISLANDS HF 5.740% 12/31/14.....	F	07/23/2014	CRT Capital Group.....		437,500	5,000,000	325,000	325,000	0	0	0	0	0	325,000	0	112,500	112,500	0	12/31/2014	6*.....
8399999	Total Bonds - Industrial and Miscellaneous.....					64,309,799	73,567,618	62,070,963	56,712,904	389	83,038	75,201	8,226	0	62,294,152	0	2,015,650	2,015,650	2,628,299	XXX	XXX
8399997	Total Bonds - Part 4.....					71,050,508	80,308,327	68,861,690	63,511,282	389	30,352	75,201	(44,460)	0	69,047,467	0	2,003,044	2,003,044	2,860,750	XXX	XXX
8399999	Total Bonds.....					71,050,508	80,308,327	68,861,690	63,511,282	389	30,352	75,201	(44,460)	0	69,047,467	0	2,003,044	2,003,044	2,860,750	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
74460W 87 5	PUBLIC STORAGE PFD 5.20%.....		08/27/2014	Wells Fargo Securities.....		80,000,000	1,835,959	0.00	2,000,000	2,000,000	0	0	0	0	2,000,000	0	(164,041)	(164,041)	52,000	XXX	P1LFE
8499999	Total Preferred Stocks - Industrial and Miscellaneous.....					1,835,959	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(164,041)	(164,041)	52,000	XXX	XXX
8999997	Total Preferred Stocks - Part 4.....					1,835,959	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(164,041)	(164,041)	52,000	XXX	XXX
8999999	Total Preferred Stocks.....					1,835,959	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(164,041)	(164,041)	52,000	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
G3651@ A\$ 0	QUINN MANUFACTURING GROUP HOLD.....	F	07/11/2014	Barclays Capital Inc.....		19,407,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	U

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**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt A-Sn 1-Footer A
NONE**

**Sch. DB-Pt A-Sn 1-Footer B
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1-Footer A
NONE**

**Sch. DB-Pt B-Sn 1-Footer B
NONE**

**Sch. DB-Pt B-Sn 1B-Broker List
NONE**

**Sch. DB-Pt D-Sn 1
NONE**

**Sch. DB-Pt D-Sn 2
NONE**

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	90,966,383	90,966,383	
7499999	Total - Common Stocks - Money Market Mutual Funds			90,966,383	90,966,383	XXX
7599999	Total - Common Stock			90,966,383	90,966,383	XXX
7699999	Total - Preferred and Common Stock			90,966,383	90,966,383	XXX
9999999	Totals			90,966,383	90,966,383	XXX

General Interrogatories:

- The activity for the year to date: Fair Value \$.....90,966,383 Book/Adjusted Carrying Value \$.....90,966,383
- Average balance for the year to date: Fair Value \$.....77,405,688 Book/Adjusted Carrying Value \$.....77,405,688
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....90,966,383 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
U.S. Bank NA..... Cincinnati, OH		0.000	0	0	(10,044,235)	(1,870,403)	(17,913,795)	XXX.
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(10,044,235)	(1,870,403)	(17,913,795)	XXX.
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(10,044,235)	(1,870,403)	(17,913,795)	XXX.
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(10,044,235)	(1,870,403)	(17,913,795)	XXX.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE