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QUARTERLY STATEMENT

As of March 31, 2015

of the Condition and Affairs of the

OHIO NATIONAL LIFE INSURANCE COMPANY

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

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio Country of Domicile US

Incorporated/Organized..... September 9, 1909 Commenced Business..... October 10, 1910

Statutory Home Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100 (Area Code) (Telephone Number)
Mail Address	Post Office Box 237….. Cincinnati ..... OH ..... US ..... 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way….. Cincinnati ..... OH ..... US ..... 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts (Name)	513-794-6100-6015 (Area Code) (Telephone Number) (Extension)
	amber_roberts@ohionational.com (E-Mail Address)	513-794-4516 (Fax Number)

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	President, Chairman & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul #	Treasurer	Ronald John Dolan	Vice Chairman

OTHER

Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Christopher Allen Carlson	Vice Chairman & Chief Investment Officer
Harry Douglas Cooke, III	Senior Vice President	Nancy Arline Dalessio	Executive Vice President & Chief Administrative Officer
Anthony Gerard Esposito	Senior Vice President & Chief HR Officer	Diane Sue Hagenbuch	Senior Vice President
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Ronald Gene Heibert	Senior Vice President
John Matthew Lennon #	Senior Vice President	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
Peter Edward Whipple	Senior Vice President & Chief Corporate Actuary		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Jack Elliott Brown	Joseph Alex Campanella	Christopher Allen Carlson
Ronald John Dolan	Victoria Buyniski Gluckman	John Weber Hayden	Gary Thomas Huffman
James Francis Orr	John Russell Phillips	John Michael Schlotman	Gary Edward Wendlandt

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)	(Signature)	(Signature)
Gary Thomas Huffman	Therese Susan McDonough	Doris Lee Paul
(Printed Name)	(Printed Name)	(Printed Name)
President, Chairman & Chief Executive Officer	Secretary	Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This ________ day of May, 2015

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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	4,924,088,757	0	4,924,088,757	4,750,474,687
2. Stocks:				
2.1 Preferred stocks	34,236,434	0	34,236,434	34,236,358
2.2 Common stocks	375,457,376	0	375,457,376	379,185,218
3. Mortgage loans on real estate:				
3.1 First liens	782,318,374	0	782,318,374	796,770,788
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	3,537,137	0	3,537,137	3,551,407
4.2 Properties held for the production of income (less $............0 encumbrances)	20,322,087	0	20,322,087	20,430,699
4.3 Properties held for sale (less $..........0 encumbrances)	0	0	0	0
5. Cash ($.....203,501,134), cash equivalents ($..........0) and short-term investments ($.....24,401,148)	227,902,282	0	227,902,282	345,335,694
6. Contract loans (including $..........0 premium notes)	357,699,551	0	357,699,551	343,920,189
7. Derivatives	12,242,472	0	12,242,472	21,903,932
8. Other invested assets	109,052,783	0	109,052,783	108,336,051
9. Receivables for securities	174,212	0	174,212	307,535
10. Securities lending reinvested collateral assets	164,906,686	0	164,906,686	142,782,737
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,011,938,151	0	7,011,938,151	6,947,235,295
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	59,556,163	0	59,556,163	52,344,632
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,830,931	0	4,830,931	7,316,323
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	38,347,803	0	38,347,803	38,710,796
15.3 Accrued retrospective premiums	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	9,464,899	0	9,464,899	12,135,622
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	139	0	139	139
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	9,367,340	0	9,367,340	29,562,510
18.2 Net deferred tax asset	193,544,140	89,624,013	103,920,127	106,410,261
19. Guaranty funds receivable or on deposit	2,125,200	0	2,125,200	2,208,176
20. Electronic data processing equipment and software	562,541	0	562,541	10,182,385
21. Furniture and equipment, including health care delivery assets ($..........0)	12,445,738	12,445,738	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	38,319,167	0	38,319,167	47,945,257
24. Health care ($..........0) and other amounts receivable	14,335,642	14,335,642	0	0
25. Aggregate write-ins for other than invested assets	132,679,651	2,166,479	130,513,172	123,871,887
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	7,527,517,505	118,571,872	7,408,945,633	7,377,923,283
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,658,254,529	0	20,658,254,529	20,071,413,651
28. Total (Lines 26 and 27)	28,185,772,034	118,571,872	28,067,200,162	27,449,336,934

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. Annuity rider charges receivable	111,194,220	0	111,194,220	105,932,214
2502. Keyman insurance	10,275,737	0	10,275,737	9,520,340
2503. Fund revenue receivable	8,036,182	0	8,036,182	7,507,760
2598. Summary of remaining write-ins for Line 25 from overflow page	3,173,512	2,166,479	1,007,033	911,573
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	132,679,651	2,166,479	130,513,172	123,871,887

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $.....5,132,188,025 less $..........0 included in Line 6.3 (including $..........0 Modco Reserve)	5,132,188,025	5,094,471,077
2. Aggregate reserve for accident and health contracts (including $.........0 Modco Reserve)	26,729,893	26,186,961
3. Liability for deposit-type contracts (including $..........0 Modco Reserve)	738,867,706	694,857,632
4. Contract claims:		
4.1 Life	17,897,999	14,322,947
4.2 Accident and health	181,909	140,848
5. Policyholders' dividends $.....1,420,612 and coupons $..........0 due and unpaid	1,420,612	1,531,603
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $..........0 Modco)	67,357,032	65,823,642
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	1,966,164	1,001,805
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	46,271,919	47,476,998
10. Commissions to agents due or accrued - life and annuity contracts $.....2,745,523, accident and health $.....374,390 and deposit-type contract funds $..........0	3,119,913	8,015,782
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	12,985,448	14,376,189
13. Transfers to Separate Accounts due or accrued (net) (including $.....(269,630,595) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(269,630,595)	(271,857,694)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,913,733	4,590,966
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	5,999,929	5,656,376
17. Amounts withheld or retained by company as agent or trustee	100,404,517	101,476,214
18. Amounts held for agents' account, including $..........0 agents' credit balances	3,594,649	4,133,147
19. Remittances and items not allocated	32,599,026	10,154,126
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 $..........0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	21,870,915	23,641,130
24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	79,719,005	94,197,972
24.04 Payable to parent, subsidiaries and affiliates	94,329,679	154,529,808
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	9,739,665	22,061,893
24.09 Payable for securities	14,347,601	5,000,000
24.10 Payable for securities lending	164,906,686	142,782,737
24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25. Aggregate write-ins for liabilities	16,817,076	16,278,415
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,326,598,506	6,280,850,574
27. From Separate Accounts statement	20,658,253,428	20,071,412,568
28. Total liabilities (Lines 26 and 27)	26,984,851,934	26,352,263,142
29. Common capital stock	10,000,000	10,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	309,412,413	309,393,340
33. Gross paid in and contributed surplus	283,297,154	283,297,154
34. Aggregate write-ins for special surplus funds	1,513,199	2,527,409
35. Unassigned funds (surplus)	478,125,463	491,855,886
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)	1,072,348,229	1,087,073,789
38. Totals of Lines 29, 30 and 37	1,082,348,229	1,097,073,789
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	28,067,200,163	27,449,336,931

DETAILS OF WRITE-INS

2501. Liability for plan benefits	13,761,705	13,484,601
2502. Unclaimed funds	3,055,371	2,793,814
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)	16,817,076	16,278,415
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. Voluntary Reserve	1,513,199	2,527,409
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)	1,513,199	2,527,409

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	642,536,320	652,993,731	2,758,874,189
2. Considerations for supplementary contracts with life contingencies	86,459	20,709	755,052
3. Net investment income	81,089,627	87,656,166	330,217,703
4. Amortization of Interest Maintenance Reserve (IMR)	1,457,557	1,347,452	6,013,356
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	1,640,657	1,214,800	17,395,455
7. Reserve adjustments on reinsurance ceded	3,749,384	0	754,192
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	64,557,575	58,718,242	248,871,541
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	68,841,227	63,311,512	268,769,287
9. Totals (Lines 1 to 8.3)	863,958,806	865,262,612	3,631,650,775
10. Death benefits	22,671,567	22,246,725	71,565,684
11. Matured endowments (excluding guaranteed annual pure endowments)	217,665	182,710	661,809
12. Annuity benefits	134,305,504	110,098,408	481,345,427
13. Disability benefits and benefits under accident and health contracts	521,055	2,333,921	4,665,510
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	316,971,903	298,697,861	1,251,197,620
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	4,232,516	3,847,529	19,432,537
18. Payments on supplementary contracts with life contingencies	141,506	117,697	523,574
19. Increase in aggregate reserves for life and accident and health contracts	38,250,957	20,807,803	124,099,418
20. Totals (Lines 10 to 19)	517,312,673	458,332,654	1,953,491,579
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	71,687,131	67,339,820	292,128,255
22. Commissions and expense allowances on reinsurance assumed	2,641,054	2,051,424	10,803,198
23. General insurance expenses	30,316,118	25,335,899	110,337,798
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,714,198	4,210,897	13,381,143
25. Increase in loading on deferred and uncollected premiums	(1,860,688)	198,221	3,659,871
26. Net transfers to or (from) Separate Accounts net of reinsurance	204,153,004	262,061,618	1,054,834,225
27. Aggregate write-ins for deductions	247,785	203,104	728,558
28. Totals (Lines 20 to 27)	829,211,275	819,733,637	3,439,364,627
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	34,747,531	45,528,975	192,286,148
30. Dividends to policyholders	15,768,788	14,604,014	70,527,978
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	18,978,743	30,924,961	121,758,170
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,778,881	1,604,095	17,747,487
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)	13,199,862	29,320,866	104,010,683
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....(92,230) (excluding taxes of $.....135,950 transferred to the IMR)	(3,776,834)	(4,765,727)	(13,619,324)
35. Net income (Line 33 plus Line 34)	9,423,028	24,555,139	90,391,359
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,097,073,789	1,002,744,186	1,002,744,186
37. Net income (Line 35)	9,423,028	24,555,139	90,391,359
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....3,410,692	(1,236,941)	(11,278,965)	(18,542,565)
39. Change in net unrealized foreign exchange capital gain (loss)	(1,622,947)	(52,940)	(527,610)
40. Change in net deferred income tax	7,350,209	8,517,710	29,600,454
41. Change in nonadmitted assets	(9,988,346)	(5,970,000)	57,826,843
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	1,770,215	1,185,435	(1,458,533)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	(1,000)
47. Other changes in surplus in Separate Accounts Statement	18	0	1,083
48. Change in surplus notes	19,073	19,073	76,291
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	(20,000,000)	(15,000,000)	(60,000,000)
53. Aggregate write-ins for gains and losses in surplus	(439,868)	(50,993)	(3,036,719)
54. Net change in capital and surplus (Lines 37 through 53)	(14,725,559)	1,924,459	94,329,603
55. Capital and surplus as of statement date (Lines 36 + 54)	1,082,348,230	1,004,668,645	1,097,073,789

DETAILS OF WRITE-INS

08.301.	Policy charges	54,744,223	49,681,846	209,444,839
08.302.	Fee income	14,168,850	13,512,154	57,769,778
08.303.	Modified coinsurance risk charge	194	266	1,191
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(72,040)	117,246	1,553,479
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	68,841,227	63,311,512	268,769,287
2701.	Health surrender benefits	247,512	202,752	727,037
2702.	Reserve adjustment on reinsurance assumed	273	352	1,521
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)	247,785	203,104	728,558
5301.	Benefit Plan Adjustment	574,342	0	(8,850,051)
5302.	Voluntary Reserve	(1,014,210)	280,032	7,320,960
5303.	Prior period adjustment	0	(331,025)	(1,507,628)
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)	(439,868)	(50,993)	(3,036,719)

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	648,296,211	656,904,494	2,755,339,898
2.	Net investment income	75,789,750	80,580,228	334,967,898
3.	Miscellaneous income	138,788,843	123,244,554	535,790,475
4.	Total (Lines 1 through 3)	862,874,804	860,729,276	3,626,098,271
5.	Benefit and loss related payments	468,609,842	432,213,286	1,814,478,307
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	201,925,905	261,356,723	1,075,197,796
7.	Commissions, expenses paid and aggregate write-ins for deductions	116,948,492	104,527,983	416,655,766
8.	Dividends paid to policyholders	14,346,389	13,355,218	59,119,054
9.	Federal and foreign income taxes paid (recovered) net of $.....3,410,692 tax on capital gains (losses)	(14,372,569)	(41,436,634)	10,649,600
10.	Total (Lines 5 through 9)	787,458,059	770,016,576	3,376,100,523
11.	Net cash from operations (Line 4 minus Line 10)	75,416,745	90,712,700	249,997,748
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	108,376,002	77,810,781	548,837,650
	12.2 Stocks	7,000	0	6,163,864
	12.3 Mortgage loans	22,464,090	28,977,492	127,841,482
	12.4 Real estate	0	3,417,900	3,319,593
	12.5 Other invested assets	8	0	159,225
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	19,142,384	913,762	5,678,551
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	149,989,484	111,119,935	692,000,365
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	284,101,023	93,822,667	757,278,094
	13.2 Stocks	0	0	15,696,000
	13.3 Mortgage loans	8,010,000	8,575,000	80,197,000
	13.4 Real estate	0	0	3,556,164
	13.5 Other invested assets	0	8	8
	13.6 Miscellaneous applications	22,123,949	7,035,382	42,843,567
	13.7 Total investments acquired (Lines 13.1 to 13.6)	314,234,972	109,433,057	899,570,833
14.	Net increase or (decrease) in contract loans and premium notes	13,779,362	14,538,913	52,220,959
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(178,024,850)	(12,852,035)	(259,791,427)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	19,073	19,073	76,292
	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	38,222,668	0	142,408,935
	16.5 Dividends to stockholders	20,000,000	15,000,000	60,000,000
	16.6 Other cash provided (applied)	(33,067,048)	(117,362,787)	(48,924,855)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(14,825,307)	(132,343,714)	33,560,372
	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)	(117,433,412)	(54,483,049)	23,766,693
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	345,335,694	321,569,001	321,569,001
	19.2 End of period (Line 18 plus Line 19.1)	227,902,282	267,085,952	345,335,694

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	98,767,575	82,251,619	397,017,566
3. Ordinary individual annuities	490,052,841	526,379,793	2,200,388,692
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	64,345,232	56,063,531	235,275,554
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	3,485,506	3,640,152	14,529,123
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	656,651,154	668,335,095	2,847,210,935
12. Deposit-type contracts	149,768,982	0	227,833,478
13. Total	806,420,136	668,335,095	3,075,044,413

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 The Ohio National Life Insurance Company (ONLIC 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.

		State of Domicile		2015	2014
Net Income					
(1)	Net (Loss) Income	OH	$	9,423,028	90,391,359
(2)	State prescribed practices: NONE			-	-
(3)	State permitted practices: NONE			-	-
(4)	Net Income, NAIC SAP		$	9,423,028	90,391,359
Surplus					
(5)	Statutory capital and surplus	OH	$	1,082,348,229	1,097,073,789
(6)	State prescribed practices: NONE			-	-
(7)	State permitted practices: NONE			-	-
(8)	Statutory capital and surplus, NAIC SAP		$	1,082,348,229	1,097,073,789

C. Accounting Policy

(6) Loan-backed securities are stated at amortized cost. The retrospective adjustment methodology is used for asset-backed, CMO, and Mortgage-backed securities.

2. Accounting Changes and Corrections of Errors

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
21075WBX2	436,338	345,102	91,236	345,102	345,102	3/31/2015
92922FKX5	1,920,705	1,864,792	55,923	1,864,792	1,595,990	3/31/2015
Total	2,357,043	2,209,894	147,159	2,209,894	1,941,092	

NOTES TO FINANCIAL STATEMENTS

(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	$	(1,176)
(2)	12 Months or Longer	$	(2,600)

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

(1)	Less than 12 Months	$	148,362
(2)	12 Months or Longer	$	106,892

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 $164,906,686.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

6 - 9. No significant change

10. Information Concerning Parent, Subsidiaries and Affiliates.

The Company's investment income reflects dividends of $0, $2,013,000, $2,000,000 and $0 as of March 31, 2015 from its wholly owned subsidiaries, Ohio National Life Assurance Corporation (“LAC”), Ohio National Equities Inc. ("ONEQ"), Ohio National Investments, Inc. ("ONII") and the O. N. Equity Sales Company ("ONES"), respectively.

Dividends to the Company’s parent, ONFS, for 2015 are summarized below:

	2015
Dividends declared and unpaid (P3, L23, C1)	$ -
Dividends paid in cash (P5, L16.5, C1)	20,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	$ 20,000,000

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 LIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. LIC 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. LAC). 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. 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 March 31, 2015, ONLIC held the following balances for the participating entities in Page 3 Line 24.04 Receivable from parent, subsidiaries and affiliates in the general account as of the quarterly statement:

ONLA	$ 28,706,826
Suffolk Capital Management LLC	605,769
ONFS	19,132,859
SYRE	(2,929,671)
ONII	150,734
MONT	2,498,809
ONMH	510,006
ONFlight Inc.	1,843,814
ON Global Holdings, LLC	1,453
Kenwood Re	14,468,911
ONTech, LLC	2,111,739
Financial Way Realty, Inc	5,291,550
ON Foreign Holdings LLC	105,824
Total	$ 72,498,623

NOTES TO FINANCIAL STATEMENTS

11. Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of $350,000,000 as of March 31, 2015. It is part of the Company's strategy to utilize these funds as additional liquidity. The company has additional advanced borrowing capacity of $227,615,000. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 3/31/15

		Total	General Account	Separate Accounts
(a)	Membership Stock - Class A	$ -	$ -	$ -
(b)	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c)	Activity Stock	$ 11,552,300	$ 11,552,300	$ -
(d)	Excess Stock	$ (2,447,700)	$ (2,447,700)	$ -
(e)	Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 227,615,000	XXX	XXX

2. Prior Year – 12/31/14

		Total	General Account	Separate Accounts
(a)	Membership Stock - Class A	$ -	$ -	$ -
(b)	Membership Stock - Class B	$ 25,000,000	$ 25,000,000	$ -
(c)	Activity Stock	$ 11,552,300	$ 11,552,300	$ -
(d)	Excess Stock	$ (1,447,700)	$ (1,447,700)	$ -
(e)	Aggregate Total	$ 36,552,300	$ 36,552,300	$ -
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 252,615,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1	Class A	$ -	$ -	$ -	$ -	$ -	$ -
2	Class B	$ -	$ -	$ -	$ -	$ -	$ -

(3) Collateral Pledged to FHLB

(a) Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 409,328,517	$ 392,313,545	$ 350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 409,328,517	$ 392,313,545	$ 350,000,000

3. Current Year Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ -	$ -	$ -

4. Prior Year-end Total General Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 407,006,520	$ 396,400,680	$ 325,000,000

NOTES TO FINANCIAL STATEMENTS

(b) Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	413,507,595	394,745,389	350,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	413,507,595	394,745,389	350,000,000

3. Current Year Separate Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	$ 407,006,520	$ 396,400,680	$ 325,000,000

(4) Borrowing from FHLB.

(a) Amount as of Reporting Date

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	350,000,000	350,000,000	-	348,480,300
(c) Other				
(d) Aggregate Total	350,000,000	350,000,000	-	348,480,300

2. Prior Year

	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	325,000,000	325,000,000	-	322,656,635
(c) Other				
(d) Aggregate Total	325,000,000	325,000,000	-	322,656,635

(b) Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Debt			
(b) Funding Agreements	350,000,000	350,000,000	-
(c) Other			
(d) Aggregate Total	350,000,000	350,000,000	-

(c) FHLB – Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

NOTES TO FINANCIAL STATEMENTS

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

A.

(4) Components of net periodic benefit cost at March 31, 2015

		Pension Benefits	Postretirement Benefits	Postemployment & Compensated Absence Benefits
(a)	Service Cost	$ 601,924	$ 10,967	$ -
(b)	Interest Cost	965,343	55,050	-
(c)	Expected return on plan assets	(983,583)	-	-
(d)	Amortization of unrecognized transition obligation or transition asset	-	-	-
(e)	Amount of recognized gains and losses	562,373	(49,702)	-
(f)	Amount of prior services cost recognized	64,893	(3,223)	-
(g)	Amount of gain or loss recognized due to a settlement or curtailment	-	-	-
(h)	Total net periodic benefit cost	$ 1,210,950	$ 13,092	$ -

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2015 are as follows:

	(1) Description for each class of asset or liability	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a.	Assets at fair value				
	Cash	$ 203,501,134	$ -	$ -	$ 203,501,134
	Short term	24,401,146	-		24,401,146
	Securities lending collateral	-	164,906,686	-	164,906,686
	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	-	38,353,064	-	38,353,064
	Parent, Subsidiaries and Affiliates	-	-	-	-
	Total Common Stocks	-	38,353,064	-	38,353,064
	Derivative assets				
	Interest rate contracts	-	-	-	-
	Equity put options	-	8,865,179	-	8,865,179
	Credit contracts	-	-	-	-
	Futures contracts	3,377,293	-	-	3,377,293
	Commodity forward contracts	-	-	-	-
	Total Derivatives	3,377,293	8,865,179	-	12,242,472
	Separate account assets	20,658,254,529	-	-	20,658,254,529
	Total assets at fair value	$ 20,889,534,102	$ 212,124,929	$ -	$ 21,101,659,031
b.	Liabilities at fair value				
	Derivative liabilities	$ 9,739,665	$ -	$ -	$ 9,739,665
	Total liabilities at fair value	$ 9,739,665	$ -	$ -	$ 9,739,665

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements in (Level 3) of Fair Value Hierarchy

	Balance at 12/31/2014	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 3/31/2015
a. Assets:										
Loan-backed & structured	$ -		$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
RMBS	-	-	-	-	-	-	-	-	-	-
Private placements	-	-	-	-	-	-	-	-	-	-
Derivative	-	-	-	-	-	-	-	-	-	-
Total Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Liabilities:	-	-	-	-	-	-	-	-	-	-
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

As of March 31, 2015, the reported fair value of the reporting entity's investments in Level 3, NAIC 6, securities was $0.

B. Other Fair Value disclosures – NONE

C. Fair Values for all Financial Instruments

(1) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	5,351,691,249	4,924,088,757	-	5,351,691,249	-	-
Common stock non-affiliate	38,353,064	38,353,064	-	38,353,064	-	-
Preferred stock	34,569,753	34,236,434	-	34,569,753	-	-
Mortgage loans	816,137,997	782,318,374	-	-	816,137,997	-
Derivatives- equity put options	8,865,179	8,865,179	-	8,865,179	-	-
Derivatives- futures contracts	3,377,293	3,377,293	3,377,293		-	-
Derivatives- futures contracts	(9,739,665)	-	(9,739,665)	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. Other Items

C. Other Disclosures

General Interrogatory 15.2

A. Market risk, credit risk and cash requirements

As of March 31, 2015, the Company holds over-the-counter, equity put options in order to hedge the exposure on its variable annuity riders. The options increase in value if the market goes down. If the market goes up, the options decrease in value, but cannot fall by more than the purchase price. The Company does have credit exposure to the dealers if the options become valuable. The Company has managed its credit exposure by diversifying its counterparties and for more recent trades, requiring collateral, as specified in its ISDA agreements. The put options have been entered into with counterparties that have a credit rating of AA-/Aa3 or higher. The only cash requirement of these options is the initial purchase price.

As of March 31, 2015, the Company holds a position in exchange-traded futures on various equity indices and currencies to hedge the downside market risk of the guarantees in its variable annuity contracts. These futures increase in value when the markets go down and decrease in value when the markets go up. Margin for the change in value is calculated every day and must be posted if there is a deficit and credited if there is a surplus. Additionally, initial margin is posted by participants on each side of a futures trade. Together, these collateral support mechanisms minimize the credit risk of futures. There is no premium charge to enter into a future, but cash or Treasury Securities must be posted for initial margin and cash exchanged each subsequent day for changes in value, as noted above.

As of March 31, 2015, the Company holds a position in a cross currency swap converting Euro currency flows to U.S. Dollar flows on a Euro-denominated bond.

B. Company objectives for using derivatives

The objective of ONLIC's use of equity puts, equity futures and currency futures is to hedge against a decline in the equity and currency markets. These instruments are employed as fair value hedges against the Company's obligations. The primary Company obligation is a guaranty of the investment portfolios held by policyholders.

The objective of ONLIC's cross currency swap is to exchange Euro currency flows for U.S. Dollar currency flows, which is the primary currency of the investment portfolio.

C. Accounting Policies

Futures and foreign currency holdings are accounted for at fair value with the changes in fair value recorded as unrealized gains or unrealized losses. Upon termination of a derivative or foreign currency holding, the gain or loss shall be recognized in income. During the first quarter of 2015, the Company recognized $53,018,781 in futures losses in the statement of operations of which $49,548,864 is Funds Withheld for the benefit of Sycamore Re (an affiliate), netting to $3,469,917 which is represented as part of the Summary of Operations Line 34.

NOTES TO FINANCIAL STATEMENTS

The put options are carried at fair value. During the first quarter of 2015, the realized loss from maturing put options was $5,989,165 in the statement of operations of which $5,041,004 is Funds Withheld for the benefit of Sycamore Re (an affiliate) netting to $948,164 which is represented as part of the Summary of Operations Line 34.

22 - 23. No significant change

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination – NONE

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2014 were $10,914,684. As of March 31, 2015, $523,995 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 $10,317,605. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

Own 100% of Fiduciary Capital Management, Inc.

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
	0	

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?
If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

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). 03/01/2012

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 the Department? 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 with 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).

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 73,997

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 [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$ 0
14.22	Preferred Stock	0	0
14.23	Common Stock	340,875,688	337,104,312
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)	$ 340,875,688	$ 337,104,312
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 [X] No [ ]

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

If no, attach a description with this statement.

See Note 21C

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: $ 164,906,686

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $ 164,906,686

16.3 Total payable for securities lending reported on the liability page: $ 164,906,686

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
US Bank	PO Box 2054 Schilitz Park, Suite 300 Milwaukee, WI 53201
Goldman, Sachs & Co	200 West Street, New York, NY 10282-2198

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

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:

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	$782,318,374
1.14	Total mortgages in good standing	$782,318,374
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)	$782,318,374
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	51.1
2.2	A&H cost containment percent	1.4
2.3	A&H expense percent excluding cost containment expenses	18.0

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

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 Reinsuer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3	Accident and Health Insurance Premiums,		Total	
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Including Policy, Membership and Other Fees	Other Considerations	Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,670,439	3,682,718	35,427	1,103,360	6,491,944	77,679
2.	Alaska AK	L	23,420	88,891	387	623	113,321	122
3.	Arizona AZ	L	1,746,156	9,868,834	30,080	186,160	11,831,230	4,011
4.	Arkansas AR	L	1,010,675	4,460,195	22,380	53,956	5,547,206	1,284
5.	California CA	L	5,937,460	34,224,179	215,352	4,550,299	44,927,290	11,321
6.	Colorado CO	L	3,694,147	5,650,404	146,435	447,230	9,938,216	4,286
7.	Connecticut CT	L	683,640	6,449,404	44,376	395,762	7,573,182	15,040,352
8.	Delaware DE	L	491,608	1,487,804	12,138	696,360	2,687,910	32
9.	District of Columbia DC	L	237,432	3,754,429	1,746	66,252	4,059,859	12
10.	Florida FL	L	6,070,233	55,221,271	136,917	2,326,386	63,754,807	167,528
11.	Georgia GA	L	1,268,497	5,203,118	73,346	2,533,487	9,078,448	1,078
12.	Hawaii HI	N	48,341	3,775	3,444	0	55,560	134
13.	Idaho ID	L	275,252	1,908,419	23,664	498,892	2,706,227	2,231
14.	Illinois IL	L	6,760,687	15,407,849	225,935	3,906,462	26,300,933	90,719
15.	Indiana IN	L	1,960,838	5,996,348	46,192	943,802	8,947,180	2,729
16.	Iowa IA	L	867,123	5,257,623	41,721	467,615	6,634,082	78,758
17.	Kansas KS	L	2,031,664	7,107,002	70,925	1,326,114	10,535,705	2,240
18.	Kentucky KY	L	547,518	6,353,047	32,697	356,470	7,289,732	1,699
19.	Louisiana LA	L	2,371,742	1,898,392	14,854	305,573	4,590,561	65,529
20.	Maine ME	L	103,564	879,873	14,682	10,742	1,008,861	299
21.	Maryland MD	L	1,454,565	27,718,968	62,380	1,002,055	30,237,968	3,477
22.	Massachusetts MA	L	1,130,211	10,004,585	131,997	417,542	11,684,335	186
23.	Michigan MI	L	4,404,825	29,059,059	98,036	3,367,895	36,929,815	11,720
24.	Minnesota MN	L	1,445,449	6,641,594	54,094	492,199	8,633,336	131,711
25.	Mississippi MS	L	263,758	1,731,509	30,719	372,195	2,398,181	1,074
26.	Missouri MO	L	1,396,671	9,768,663	35,882	2,684,195	13,885,411	7,838
27.	Montana MT	L	107,521	575,894	8,120	90,072	781,607	2,949
28.	Nebraska NE	L	1,019,523	3,234,856	22,025	330,919	4,607,323	10,380
29.	Nevada NV	L	468,330	1,294,694	22,597	240,019	2,025,640	824
30.	New Hampshire NH	L	542,817	2,759,054	12,874	368	3,315,113	3,159
31.	New Jersey NJ	L	2,683,643	19,630,798	47,923	117,661	22,480,025	7,615,016
32.	New Mexico NM	L	2,762	1,419,392	3,743	124,428	1,550,325	268
33.	New York NY	N	276,704	1,125,681	12,500	140,444	1,555,329	837
34.	North Carolina NC	L	2,765,458	30,127,842	66,642	1,552,549	34,512,491	1,671
35.	North Dakota ND	L	787,214	98,592	23,588	187,825	1,097,219	206
36.	Ohio OH	L	7,321,675	35,350,589	348,634	14,136,275	57,157,173	125,322,851
37.	Oklahoma OK	L	1,455,042	5,608,394	38,597	1,585,850	8,687,883	121,092
38.	Oregon OR	L	866,578	5,419,655	44,794	138,832	6,469,859	3,571
39.	Pennsylvania PA	L	6,936,828	30,995,759	189,903	2,340,389	40,462,879	310,804
40.	Rhode Island RI	L	52,012	1,687,245	15,257	13,693	1,768,207	0
41.	South Carolina SC	L	738,189	13,182,789	28,042	756,181	14,705,201	313
42.	South Dakota SD	L	152,674	369,648	3,917	6,841	533,080	670
43.	Tennessee TN	L	1,864,976	7,006,342	118,221	5,348,790	14,338,329	2,309
44.	Texas TX	L	6,293,918	21,233,737	179,170	4,874,751	32,581,576	166,407
45.	Utah UT	L	1,857,027	4,234,332	14,945	75,296	6,181,600	402,573
46.	Vermont VT	L	22,101	449,232	1,541	6,730	479,604	0
47.	Virginia VA	L	2,121,380	20,458,977	72,906	2,214,696	24,867,959	1,072
48.	Washington WA	L	960,564	9,410,701	41,189	266,783	10,679,237	24,985
49.	West Virginia WV	L	237,883	1,265,415	27,051	209,582	1,739,931	271
50.	Wisconsin WI	L	2,947,880	8,813,744	172,905	1,073,812	13,008,341	67,659
51.	Wyoming WY	L	247,820	323,350	17,826	821	589,817	1,034
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	L	12,629	172,875	317,839	0	503,343	0
55.	US Virgin Islands VI	N	7,960	0	0	0	7,960	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	333	0	1,188	0	1,521	12
58.	Aggregate Other Alien OT	XXX	0	0	0	0	0	0
59.	Subtotal	(a) 50	90,647,356	486,077,540	3,459,743	64,345,233	644,529,872	149,768,982
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	12,322,275	64	0	0	12,322,339	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	274,803	3,975,289	58,451	0	4,308,543	0
94.	Aggregate other amounts not allocable by State	XXX	1,163,836	0	0	0	1,163,836	0
95.	Totals (Direct Business)	XXX	104,408,270	490,052,893	3,518,194	64,345,233	662,324,590	149,768,982
96.	Plus Reinsurance Assumed	XXX	50,360,477	710,468	0	0	51,070,945	0
97.	Totals (All Business)	XXX	154,768,747	490,763,361	3,518,194	64,345,233	713,395,535	149,768,982
98.	Less Reinsurance Ceded	XXX	11,873,871	51,545,141	1,766,766	0	65,185,778	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	142,894,876	439,218,220	1,751,428	64,345,233	648,209,757	149,768,982

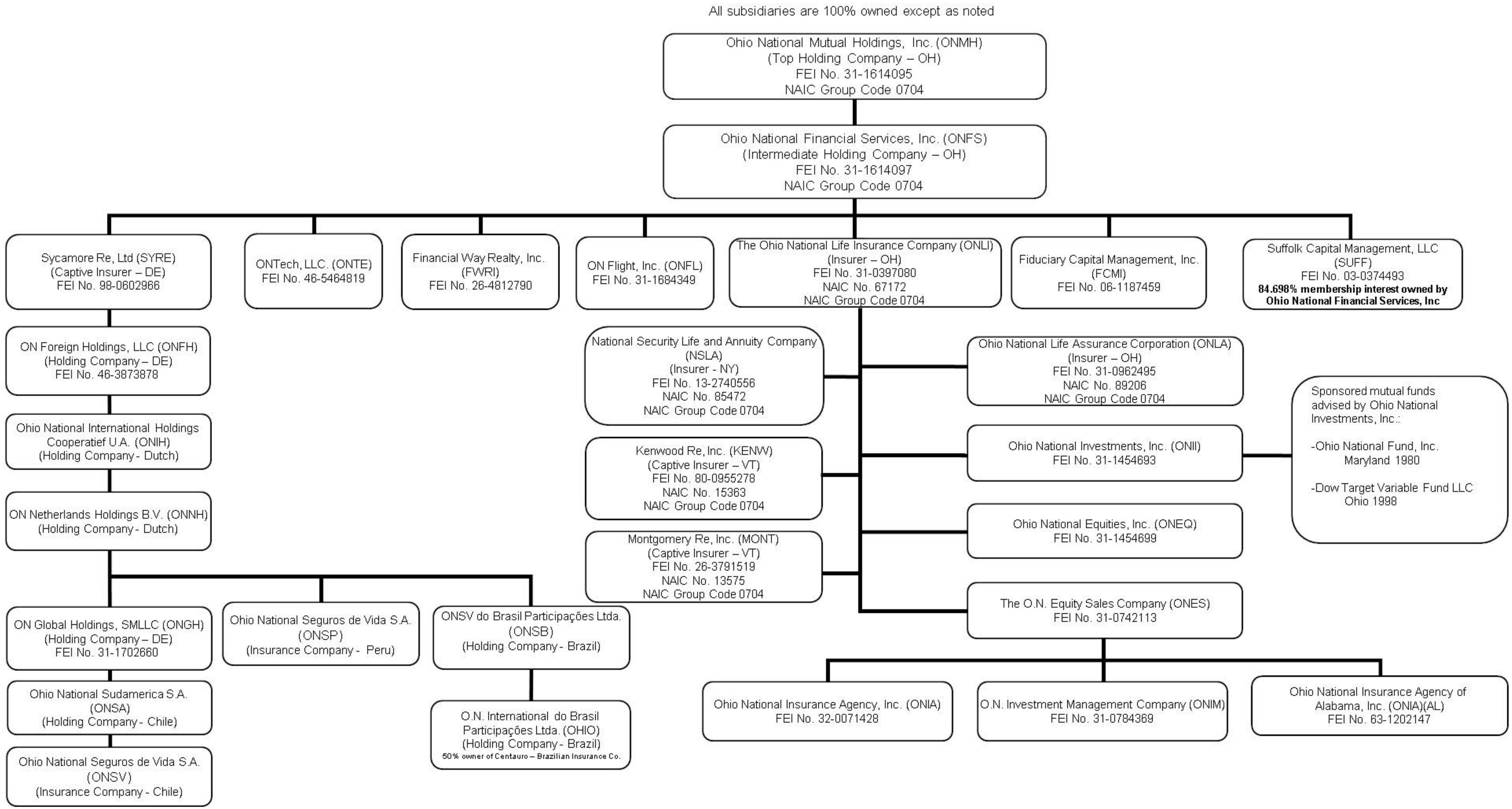
DETAILS OF WRITE-INS

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.	Dividends accums used to purchase paid-up additions	XXX	1,161,878	0	0	0	1,161,878	0
9402.	Dividends accums used to shorten endow or prem pay	XXX	1,958	0	0	0	1,958	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	1,163,836	0	0	0	1,163,836	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilied 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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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 Sevices, 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.	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...............................	NLD..........	NIA...............	Ohio National International Holdings Cooperatief U.A.	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, SMLLC................................	OH............	NIA...............	ON Netherlands Holdings B.V...........................	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..............................	CHL..........	NIA...............	ON Global Holding, SMLLC...............................	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.......................	CHL..........	NIA...............	Ohio National Sudamerica S.A..........................	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.......................	PER..........	IA.................	ON Netherlands Holdings B.V...........................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0704......	Ohio National Mutual Holdings, Inc.	0...........	0..................	0.................	0.................	....	ONSV do Brasil Participações Ltda........................	BRA..........	NIA...............	ON Netherlands Holdings B.V............................	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	0...........	0..................	0.................	0.................	....	O.N. International do Brasil Participações Ltda.......	BRA..........	NIA...............	ONSV do Brasil Participações Ltda.	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	...100.000	Ohio National Mutual Holdings, Inc.....................	0...........
0704......	Ohio National Mutual Holdings, Inc.	67172...	31-0397080..	0.................	0.................	....	The Ohio National Life Insurance Company...........	OH............	RE................	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............	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.	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...........
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...........

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
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	DE	NIA	Ohio National Financial Services, Inc.	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.	0

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:

* 6 7 1 7 2 2 0 1 5 4 9 0 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 5 3 6 5 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 5 4 4 5 0 0 0 0 1 *

* 6 7 1 7 2 2 0 1 5 4 4 6 0 0 0 0 1 *

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* 6 7 1 7 2 2 0 1 5 4 4 9 0 0 0 0 1 *

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31, Prior Year Net Admitted Assets
2504. Goodwill	771,986	0	771,986	770,119
2505. Recoverable from Separate Account	186,736	0	186,736	0
2506. Pension fee income recoverable	28,311	0	28,311	121,454
2507. NSCC deposit	20,000	0	20,000	20,000
2508. Prepaid Expenses	2,062,115	2,062,115	0	0
2509. Surplus note issuance costs	104,364	104,364	0	0
2597. Summary of remaining write-ins for Line 25	3,173,512	2,166,479	1,007,033	911,573

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Miscellaneous gains/(losses)	(72,040)	117,246	1,553,479
08.397. Summary of remaining write-ins for Line 8.3	(72,040)	117,246	1,553,479

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	23,982,107	24,211,819
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	3,556,164
2.2 Additional investment made after acquisition	0	0
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	(27,073)
5. Deduct amounts received on disposals	0	3,319,593
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	122,883	439,210
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	23,859,224	23,982,107
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	23,859,224	23,982,107

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	796,770,791	844,874,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	8,010,000	74,897,000
2.2 Additional investment made after acquisition	0	5,300,000
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	1,676	4,696
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	22,464,090	127,841,482
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	463,819
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	782,318,377	796,770,791
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	782,318,377	796,770,791
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	782,318,377	796,770,791

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	108,336,051	109,255,194
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	8
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)	716,732	(759,926)
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	8	159,225
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)	109,052,775	108,336,051
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	109,052,775	108,336,051

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	5,163,896,238	4,964,619,656
2. Cost of bonds and stocks acquired	284,101,020	772,974,094
3. Accrual of discount	888,155	3,964,617
4. Unrealized valuation increase (decrease)	(3,702,635)	(16,575,302)
5. Total gain (loss) on disposals	1,178,748	10,125,559
6. Deduct consideration for bonds and stocks disposed of	109,138,111	555,001,516
7. Deduct amortization of premium	2,335,049	7,532,906
8. Total foreign exchange change in book/adjusted carrying value	(958,650)	(568,050)
9. Deduct current year's other than temporary impairment recognized	147,149	8,109,914
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	5,333,782,567	5,163,896,238
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	5,333,782,567	5,163,896,238

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)	3,068,618,349	197,755,011	66,429,545	(122,374,648)	3,077,569,167	0	0	3,068,618,349
2. NAIC 2 (a)	1,618,248,173	81,325,334	31,411,523	(8,508,335)	1,659,653,649	0	0	1,618,248,173
3. NAIC 3 (a)	170,190,459	5,018,750	7,304,611	5,895,945	173,800,543	0	0	170,190,459
4. NAIC 4 (a)	11,434,237	0	2,539,775	2,809,711	11,704,173	0	0	11,434,237
5. NAIC 5 (a)	7,595,496	1,928	41,789	(393,820)	7,161,815	0	0	7,595,496
6. NAIC 6 (a)	18,788,263	0	229,924	42,208	18,600,547	0	0	18,788,263
7. Total Bonds	4,894,874,977	284,101,023	107,957,167	(122,528,939)	4,948,489,894	0	0	4,894,874,977
PREFERRED STOCK								
8. NAIC 1	5,196,000	0	0	0	5,196,000	0	0	5,196,000
9. NAIC 2	17,853,434	0	0	0	17,853,434	0	0	17,853,434
10. NAIC 3	11,000,000	0	0	0	11,000,000	0	0	11,000,000
11. NAIC 4	186,924	0	0	76	187,000	0	0	186,924
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	34,236,358	0	0	76	34,236,434	0	0	34,236,358
15. Total Bonds and Preferred Stock	4,929,111,335	284,101,023	107,957,167	(122,528,863)	4,982,726,328	0	0	4,929,111,335

(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.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	24,401,145	XXX	24,401,145	11,311	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	144,400,295	74,397,187
2. Cost of short-term investments acquired	6,278,993,550	18,494,977,242
3. Accrual of discount	7,300	25,866
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	6,399,000,000	18,425,000,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,401,145	144,400,295
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	24,401,145	144,400,295

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	19,314,541
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase (decrease)	(8,740,714)
4.	Total gain (loss) on termination recognized	(1,708,646)
5.	Considerations received (paid) on terminations	0
6.	Amortization	0
7.	Adjustment to the book/adjusted carrying value of hedge item	0
8.	Total foreign exchange change in book/adjusted carrying value	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	8,865,181
10.	Deduct nonadmitted assets	0
11.	Statement value at end of current period (Line 9 minus Line 10)	8,865,181

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				(19,472,502)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				13,110,130
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	(6,362,372)			
3.14	Section 1, Column 18, prior year	(19,472,502)	13,110,130	13,110,130	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	(6,362,372)			
3.24	Section 1, Column 19, prior year	(19,472,502)	13,110,130	13,110,130	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(53,018,781)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	(53,018,781)	(53,018,781)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				(6,362,372)
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				(6,362,372)

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	8,865,181	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(6,362,372)	
3.	Total (Line 1 plus Line 2)		2,502,809
4.	Part D, Section 1, Column 5	12,242,474	
5.	Part D, Section 1, Column 6	(9,739,665)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	8,865,181	
8.	Part B, Section 1, Column 13	(6,362,372)	
9.	Total (Line 7 plus Line 8)		2,502,809
10.	Part D, Section 1, Column 8	12,242,474	
11.	Part D, Section 1, Column 9	(9,739,665)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	(50,774,516)	
15.	Part D, Section 1, Column 11	(50,774,516)	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
1025734	SANFORD	FL		01/06/2015	4.441	2,810,000	0	8,380,000
2325743	SHELBY TOWNSHIP	MI		03/26/2015	4.250	2,700,000	0	3,600,000
4325739	NASHVILLE	TN		02/25/2015	3.792	2,500,000	0	4,027,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	8,010,000	0	16,007,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	8,010,000	0	16,007,000
3399999. Total Mortgages				XXX	XXX	8,010,000	0	16,007,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0525414	BREA	CA		09/22/2008	03/31/2015	3,066,820	0	0	0	0	0	0	3,052,711	3,052,711	0	0	0
1525126	GREENWOOD	IN		03/09/2005	02/13/2015	1,366,081	0	0	0	0	0	0	1,349,856	1,349,856	0	0	0
1525127	GREENWOOD	IN		03/09/2005	02/13/2015	1,379,250	0	0	0	0	0	0	1,362,871	1,362,871	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006	03/02/2015	112,714	0	0	0	0	0	0	98,501	98,501	0	0	0
3425649	CHARLOTTE	NC		09/06/2013	03/24/2015	1,581,959	0	0	0	0	0	0	1,544,855	1,544,855	0	0	0
3724985	TULSA	OK		03/03/2003	03/04/2015	46,289	0	0	0	0	0	0	23,175	23,175	0	0	0
5025122	HARTLAND	WI		02/15/2005	03/05/2015	1,254,558	0	0	0	0	0	0	1,245,849	1,245,849	0	0	0
0199999. Total - Mortgages Closed by Repayment						8,807,671	0	0	0	0	0	0	8,677,818	8,677,818	0	0	0
Mortgages With Partial Repayments																	
0024589	HOUGHTON LAKE	MI		12/01/1995		940,966	0	0	0	0	0	0	0	72,863	0	0	0
0024596	CHRISTIANA HUN	DE		01/30/1996		221,142	0	0	0	0	0	0	0	45,747	0	0	0
0024648	NEW IBERIA	LA		09/09/1996		543,870	0	0	0	0	0	0	0	57,200	0	0	0
0024652	VERNON TWP	PA		09/19/1996		822,008	0	0	0	0	0	0	0	104,723	0	0	0
0024655	PITTSBURGH	PA		10/09/1996		926,842	0	0	0	0	0	0	0	113,304	0	0	0
0024669	CHATTANOOGA	TN		12/23/1996		623,886	0	0	0	0	0	0	0	69,408	0	0	0
0024673	CAPITOL HEIGHTS	MD		12/26/1996		210,137	0	0	0	0	0	0	0	23,383	0	0	0
0024692	ACWORTH	GA		03/10/1997		1,025,446	0	0	0	0	0	0	0	131,232	0	0	0
0024696	COLUMBUS	OH		03/25/1997		4,383,358	0	0	0	0	0	0	0	110,590	0	0	0
0024723	FARRAGUT	TN		06/17/1997		84,335	0	0	0	0	0	0	0	35,774	0	0	0
0024731	HAVELOCK	NC		07/11/1997		399,027	0	0	0	0	0	0	0	42,491	0	0	0
0024739	CHILLUM	MD		08/18/1997		2,555,581	0	0	0	0	0	0	0	59,257	0	0	0
0024757	FORT DODGE	IA		10/10/1997		715,539	0	0	0	0	0	0	0	55,064	0	0	0
0024764	SYOSSET	NY		11/20/1997		1,839,700	0	0	0	0	0	0	0	132,775	0	0	0
0024768	BEREA	SC		01/05/1998		1,395,558	0	0	0	0	0	0	0	99,013	0	0	0
0024774	HUNTSVILLE	AL		03/03/1998		2,174,823	0	0	0	0	0	0	0	144,752	0	0	0
0024779	HEMPFIELD TWP	PA		03/25/1998		174,160	0	0	0	0	0	0	0	11,650	0	0	0
0024789	ANDERSON	SC		07/22/1998		94,017	0	0	0	0	0	0	0	5,019	0	0	0
0024816	OHIO TWP	PA		11/23/1998		1,837,816	0	0	0	0	0	0	0	99,884	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0024817	SOUTH POINT	OH		11/25/1998		180,015	0	0	0	0	0	0	0	9,824	0	0	0
0024820	MOUNT HOLLY	NC		12/15/1998		725,722	0	0	0	0	0	0	0	48,862	0	0	0
0024824	MT JACKSON	VA		12/28/1998		1,029,435	0	0	0	0	0	0	0	56,570	0	0	0
0024828	LYTLE	TX		01/21/1999		43,468	0	0	0	0	0	0	0	4,699	0	0	0
0024834	STANLEY	VA		02/24/1999		832,294	0	0	0	0	0	0	0	42,342	0	0	0
0024868	NEW ALBANY	OH		09/23/1999		27,270	0	0	0	0	0	0	0	1,745	0	0	0
0024876	INDEPENDENCE	KY		11/29/1999		973,534	0	0	0	0	0	0	0	26,983	0	0	0
0024879	KANSAS CITY	MO		12/30/1999		282,207	0	0	0	0	0	0	0	21,784	0	0	0
0024890	LAWRENCE	KS		08/07/2000		4,578,735	0	0	0	0	0	0	0	70,602	0	0	0
0024894	DEERFIELD TWP	OH		12/08/2000		790,894	0	0	0	0	0	0	0	19,854	0	0	0
0024920	SALINE	MI		03/20/2002		780,315	0	0	0	0	0	0	0	20,362	0	0	0
0024931	SUMMIT TWP	PA		07/23/2002		751,462	0	0	0	0	0	0	0	18,308	0	0	0
0024937	SAN DIEGO	CA		08/07/2002		237,388	0	0	0	0	0	0	0	19,566	0	0	0
0024938	PORT HURON	MI		08/21/2002		870,103	0	0	0	0	0	0	0	20,914	0	0	0
0024940	LOUISVILLE	KY		09/18/2002		1,028,442	0	0	0	0	0	0	0	56,409	0	0	0
0024941	ELLENTON	FL		09/19/2002		1,260,798	0	0	0	0	0	0	0	36,080	0	0	0
0024943	VOLUSIA COUNTY	FL		09/30/2002		742,687	0	0	0	0	0	0	0	17,603	0	0	0
0024944	HEMPSTEAD	NY		10/04/2002		1,048,297	0	0	0	0	0	0	0	24,421	0	0	0
0024953	TROUTVILLE	VA		11/08/2002		1,213,573	0	0	0	0	0	0	0	28,706	0	0	0
0024956	COEUR D'ALENE	ID		11/26/2002		1,152,429	0	0	0	0	0	0	0	20,095	0	0	0
0024957	BOYLSTON	MA		11/26/2002		2,159,217	0	0	0	0	0	0	0	50,459	0	0	0
0024958	OGDEN	UT		11/26/2002		1,724,846	0	0	0	0	0	0	0	21,310	0	0	0
0024960	BISBEE	AZ		12/06/2002		222,739	0	0	0	0	0	0	0	21,706	0	0	0
0024961	LAREDO	TX		12/12/2002		1,237,658	0	0	0	0	0	0	0	90,907	0	0	0
0024965	CALUMET CITY	IL		12/19/2002		1,455,666	0	0	0	0	0	0	0	33,238	0	0	0
0024966	AMARILLO	TX		12/19/2002		2,508,668	0	0	0	0	0	0	0	58,569	0	0	0
0024970	BEVERLY HILLS	CA		12/23/2002		3,215,079	0	0	0	0	0	0	0	48,269	0	0	0
0024971	VISALIA	CA		12/23/2002		2,984,051	0	0	0	0	0	0	0	47,081	0	0	0
0125359	BIRMINGHAM	AL		12/03/2007		1,391,459	0	0	0	0	0	0	0	14,000	0	0	0
0125514	BIRMINGHAM	AL		07/06/2011		3,795,862	0	0	0	0	0	0	0	59,613	0	0	0
0125516	HUNTSVILLE	AL		07/20/2011		2,090,668	0	0	0	0	0	0	0	25,617	0	0	0
0125539	TUSCALOOSA	AL		11/30/2011		2,149,794	0	0	0	0	0	0	0	31,870	0	0	0
0125540	PRATTVILLE	AL		12/15/2011		662,838	0	0	0	0	0	0	0	14,343	0	0	0
0125617	GREENVILLE	AL		05/02/2013		1,196,498	0	0	0	0	0	0	0	17,938	0	0	0
0325093	SUN CITY	AZ		09/17/2004		326,044	0	0	0	0	0	0	0	14,434	0	0	0
0325094	PHOENIX	AZ		09/17/2004		507,302	0	0	0	0	0	0	0	22,439	0	0	0
0325344	GLENDALE	AZ		08/30/2007		1,058,182	0	0	0	0	0	0	0	17,107	0	0	0
0325345	TUCSON	AZ		08/30/2007		1,131,167	0	0	0	0	0	0	0	18,286	0	0	0
0325410	TUCSON	AZ		08/29/2008		4,391,941	0	0	0	0	0	0	0	70,466	0	0	0
0325424	TUCSON	AZ		10/30/2008		2,353,947	0	0	0	0	0	0	0	32,582	0	0	0
0325559	PHOENIX	AZ		05/22/2012		863,889	0	0	0	0	0	0	0	14,127	0	0	0
0325730	TUCSON	AZ		12/22/2014		2,800,000	0	0	0	0	0	0	0	14,051	0	0	0
0425045	ROGERS	AR		12/05/2003		4,776,918	0	0	0	0	0	0	0	56,159	0	0	0
0425321	FAYETTEVILLE	AR		04/30/2007		1,058,693	0	0	0	0	0	0	0	14,231	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0425509	LITTLE ROCK	AR		06/29/2011		2,387,354	0	0	0	0	0	0	0	41,531	0	0	0
0524998	SANTA ROSA	CA		05/15/2003		848,758	0	0	0	0	0	0	0	18,789	0	0	0
0525071	LOS ANGELES	CA		04/30/2004		1,241,727	0	0	0	0	0	0	0	123,259	0	0	0
0525147	TEMECULA	CA		06/15/2005		677,685	0	0	0	0	0	0	0	9,039	0	0	0
0525175	HAYWARD	CA		09/30/2005		1,151,742	0	0	0	0	0	0	0	42,052	0	0	0
0525198	BARSTOW	CA		12/21/2005		3,164,978	0	0	0	0	0	0	0	30,136	0	0	0
0525238	ONTARIO	CA		05/25/2006		1,025,585	0	0	0	0	0	0	0	32,245	0	0	0
0525273	HOMEWOOD	CA		10/30/2006		5,499,356	0	0	0	0	0	0	0	44,359	0	0	0
0525276	SANTA MONICA	CA		11/07/2006		735,058	0	0	0	0	0	0	0	20,854	0	0	0
0525323	NATIONAL CITY	CA		05/02/2007		4,245,625	0	0	0	0	0	0	0	39,617	0	0	0
0525346	CLOVIS	CA		09/14/2007		1,475,048	0	0	0	0	0	0	0	10,989	0	0	0
0525394	FRESNO	CA		05/19/2008		2,343,877	0	0	0	0	0	0	0	16,832	0	0	0
0525395	CUPERTINO	CA		05/22/2008		5,464,044	0	0	0	0	0	0	0	50,167	0	0	0
0525413	ALTADENA	CA		09/09/2008		4,403,076	0	0	0	0	0	0	0	29,703	0	0	0
0525414	BREA	CA		09/22/2008		3,066,820	0	0	0	0	0	0	0	14,108	0	0	0
0525441	MONTEREY PARK	CA		12/29/2009		3,602,350	0	0	0	0	0	0	0	65,110	0	0	0
0525471	SAN DIEGO	CA		10/28/2010		1,083,026	0	0	0	0	0	0	0	34,858	0	0	0
0525498	COSTA MESA	CA		04/26/2011		3,244,564	0	0	0	0	0	0	0	50,887	0	0	0
0525527	GLENDALE	CA		09/28/2011		1,702,894	0	0	0	0	0	0	0	25,729	0	0	0
0525530	YUCCA VALLEY	CA		10/18/2011		2,313,738	0	0	0	0	0	0	0	34,347	0	0	0
0525557	HUNTINGTON BEACH	CA		05/17/2012		6,277,023	0	0	0	0	0	0	0	66,791	0	0	0
0525574	BAKERSFIELD	CA		09/25/2012		1,486,356	0	0	0	0	0	0	0	19,284	0	0	0
0525580	CAMARILLO	CA		10/23/2012		2,163,908	0	0	0	0	0	0	0	30,016	0	0	0
0525588	BERMUDA DUNES	CA		12/03/2012		2,003,934	0	0	0	0	0	0	0	58,166	0	0	0
0525598	SAN PEDRO	CA		01/29/2013		2,797,816	0	0	0	0	0	0	0	28,957	0	0	0
0525628	RIVERSIDE	CA		06/10/2013		3,196,736	0	0	0	0	0	0	0	28,045	0	0	0
0525639	CARLSBAD	CA		08/01/2013		2,966,764	0	0	0	0	0	0	0	25,857	0	0	0
0525661	SACRAMENTO	CA		11/06/2013		5,687,305	0	0	0	0	0	0	0	42,124	0	0	0
0525689	DINUBA	CA		07/10/2014		2,300,714	0	0	0	0	0	0	0	75,364	0	0	0
0525690	CARDIFF BY THE SEA	CA		07/15/2014		3,712,301	0	0	0	0	0	0	0	28,669	0	0	0
0525716	SAN LEANDRO	CA		11/10/2014		2,400,000	0	0	0	0	0	0	0	18,394	0	0	0
0624981	HIGHLANDS RANCH	CO		02/21/2003		426,976	0	0	0	0	0	0	0	29,410	0	0	0
0625177	AURORA	CO		09/30/2005		3,089,467	0	0	0	0	0	0	0	56,694	0	0	0
0625310	COLORADO SPRINGS	CO		03/19/2007		4,973,397	0	0	0	0	0	0	0	67,307	0	0	0
0625525	WINDSOR	CO		09/28/2011		3,452,634	0	0	0	0	0	0	0	52,164	0	0	0
0725266	NEW CANAAN	CT		09/18/2006		3,900,239	0	0	0	0	0	0	0	31,911	0	0	0
0R24373	ST PAUL	MN		06/08/2000		65,883	0	0	0	0	0	0	0	27,938	0	0	0
0R24396	WHITMORE LAKE	MI		08/26/1999		2,553,566	0	0	0	0	0	0	0	45,514	0	0	0
0R24431	WHITMORE LAKE	MI		08/26/1999		229,528	0	0	0	0	0	0	0	4,090	0	0	0
0R24671	GIG HARBOR	WA		12/30/2002		675,087	0	0	0	0	0	0	0	6,922	0	0	0
0S24404	GIG HARBOR	WA		12/30/2002		852,881	0	0	0	0	0	0	0	8,740	0	0	0
1025155	LAKELAND	FL		07/08/2005		2,318,702	0	0	0	0	0	0	0	23,490	0	0	0
1025265	WEST PALM BEACH	FL		09/12/2006		831,162	0	0	0	0	0	0	0	6,755	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1025317	DORAL	FL		04/24/2007		2,837,644	0	0	0	0	0	0	0	23,254	0	0	0
1025384	JACKSONVILLE BEACH	FL		02/22/2008		2,856,053	0	0	0	0	0	0	0	34,297	0	0	0
1025390	PENSACOLA BEACH	FL		04/11/2008		965,366	0	0	0	0	0	0	0	14,505	0	0	0
1025399	TAMPA	FL		06/02/2008		870,177	0	0	0	0	0	0	0	54,329	0	0	0
1025400	ODESSA	FL		06/09/2008		2,715,895	0	0	0	0	0	0	0	21,459	0	0	0
1025520	ORLANDO	FL		08/09/2011		4,024,204	0	0	0	0	0	0	0	36,197	0	0	0
1025541	JACKSONVILLE	FL		12/20/2011		1,686,345	0	0	0	0	0	0	0	10,533	0	0	0
1025549	APOPKA	FL		03/28/2012		901,817	0	0	0	0	0	0	0	12,984	0	0	0
1025595	CAPE CORAL	FL		12/21/2012		2,372,331	0	0	0	0	0	0	0	20,323	0	0	0
1025653	TAMPA	FL		10/11/2013		3,610,930	0	0	0	0	0	0	0	45,111	0	0	0
1025655	SPRING HILL	FL		10/28/2013		1,713,347	0	0	0	0	0	0	0	14,647	0	0	0
1025668	DESTIN	FL		12/16/2013		2,102,772	0	0	0	0	0	0	0	55,094	0	0	0
1025734	SANFORD	FL		01/06/2015		0	0	0	0	0	0	0	0	11,013	0	0	0
1125052	FT OGLETHORPE	GA		01/20/2004		1,028,444	0	0	0	0	0	0	0	21,219	0	0	0
1125285	LITHONIA	GA		12/13/2006		4,142,945	0	0	0	0	0	0	0	34,345	0	0	0
1125701	LAWRENCEVILLE	GA		09/18/2014		3,233,598	0	0	0	0	0	0	0	24,844	0	0	0
1325034	COEUR D'ALENE	ID		10/17/2003		6,339,719	0	0	0	0	0	0	0	72,106	0	0	0
1325086	POCATELLO	ID		07/30/2004		589,786	0	0	0	0	0	0	0	27,771	0	0	0
1325109	IDAHO FALLS	ID		11/18/2004		462,077	0	0	0	0	0	0	0	19,987	0	0	0
1325358	MERIDIAN	ID		11/30/2007		5,146,478	0	0	0	0	0	0	0	38,178	0	0	0
1325526	COEUR D'ALENE	ID		09/28/2011		2,805,323	0	0	0	0	0	0	0	25,518	0	0	0
1325570	COEUR D'ALENE	ID		08/16/2012		1,790,470	0	0	0	0	0	0	0	24,842	0	0	0
1425281	ORLAND PARK	IL		11/29/2006		1,238,761	0	0	0	0	0	0	0	12,337	0	0	0
1425512	WAUKEGAN	IL		06/30/2011		1,713,354	0	0	0	0	0	0	0	15,215	0	0	0
1425518	WOODRIVER	IL		07/27/2011		1,274,161	0	0	0	0	0	0	0	35,983	0	0	0
1425562	CHICAGO HEIGHTS	IL		06/28/2012		4,114,923	0	0	0	0	0	0	0	59,125	0	0	0
1425589	BUFFALO GROVE	IL		12/12/2012		6,589,815	0	0	0	0	0	0	0	56,453	0	0	0
1525053	LAWRENCE	IN		02/02/2004		697,987	0	0	0	0	0	0	0	13,475	0	0	0
1525102	INDIANAPOLIS	IN		10/29/2004		574,882	0	0	0	0	0	0	0	25,491	0	0	0
1525125	CARMEL	IN		03/09/2005		1,537,513	0	0	0	0	0	0	0	15,715	0	0	0
1525126	GREENWOOD	IN		03/09/2005		1,366,081	0	0	0	0	0	0	0	16,225	0	0	0
1525127	GREENWOOD	IN		03/09/2005		1,379,250	0	0	0	0	0	0	0	16,379	0	0	0
1525174	FISHERS	IN		09/29/2005		1,335,041	0	0	0	0	0	0	0	30,767	0	0	0
1525213	INDIANAPOLIS	IN		02/14/2006		371,091	0	0	0	0	0	0	0	94,261	0	0	0
1525221	INDIANAPOLIS	IN		03/17/2006		112,714	0	0	0	0	0	0	0	14,213	0	0	0
1525288	INDIANAPOLIS	IN		12/20/2006		1,461,082	0	0	0	0	0	0	0	20,357	0	0	0
1525296	INDIANAPOLIS	IN		12/29/2006		1,821,955	0	0	0	0	0	0	0	15,193	0	0	0
1525308	INDIANAPOLIS	IN		03/06/2007		1,791,144	0	0	0	0	0	0	0	19,074	0	0	0
1525339	INDIANAPOLIS	IN		08/15/2007		1,249,776	0	0	0	0	0	0	0	19,361	0	0	0
1525348	INDIANAPOLIS	IN		09/21/2007		1,156,569	0	0	0	0	0	0	0	8,548	0	0	0
1525418	GREENFIELD	IN		10/01/2008		3,929,682	0	0	0	0	0	0	0	82,918	0	0	0
1525470	INDIANAPOLIS	IN		10/28/2010		2,209,369	0	0	0	0	0	0	0	37,201	0	0	0
1525497	INDIANAPOLIS	IN		04/19/2011		2,285,365	0	0	0	0	0	0	0	36,020	0	0	0
1525500	CARMEL	IN		04/28/2011		2,201,005	0	0	0	0	0	0	0	27,191	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1525586	FISHERS	IN		11/29/2012		1,218,214	0	0	0	0	0	0	0	10,779	0	0	0
1525593	INDIANAPOLIS	IN		12/21/2012		1,903,652	0	0	0	0	0	0	0	26,879	0	0	0
1525642	WEST LAFAYETTE	IN		08/07/2013		1,550,892	0	0	0	0	0	0	0	20,498	0	0	0
1525663	FISHERS	IN		11/13/2013		1,108,256	0	0	0	0	0	0	0	8,219	0	0	0
1525684	INDIANAPOLIS	IN		04/29/2014		972,936	0	0	0	0	0	0	0	11,830	0	0	0
1525700	CARMEL	IN		09/05/2014		3,462,021	0	0	0	0	0	0	0	57,446	0	0	0
1625524	WEST DES MOINES	IA		09/26/2011		1,336,573	0	0	0	0	0	0	0	12,161	0	0	0
1725207	LAWRENCE	KS		02/09/2006		2,395,694	0	0	0	0	0	0	0	22,228	0	0	0
1725590	WITITA	KS		12/13/2012		2,208,587	0	0	0	0	0	0	0	19,411	0	0	0
1825019	FERN CREEK	KY		08/27/2003		385,086	0	0	0	0	0	0	0	22,876	0	0	0
1825062	LOUISVILLE	KY		03/17/2004		1,774,284	0	0	0	0	0	0	0	61,184	0	0	0
1825215	OWENSBORO	KY		02/23/2006		854,287	0	0	0	0	0	0	0	13,366	0	0	0
1825379	COLD SPRING	KY		01/31/2008		2,740,741	0	0	0	0	0	0	0	34,211	0	0	0
1825386	LOUISVILLE	KY		03/14/2008		1,311,574	0	0	0	0	0	0	0	20,186	0	0	0
1825472	NEWPORT	KY		10/29/2010		3,807,131	0	0	0	0	0	0	0	82,013	0	0	0
1825479	LOUISVILLE	KY		12/14/2010		3,655,458	0	0	0	0	0	0	0	60,320	0	0	0
1825555	RICHMOND	KY		05/17/2012		3,721,382	0	0	0	0	0	0	0	40,457	0	0	0
1825608	LOUISVILLE	KY		03/19/2013		1,550,259	0	0	0	0	0	0	0	15,667	0	0	0
1825624	LEXINGTON	KY		05/17/2013		2,894,355	0	0	0	0	0	0	0	70,304	0	0	0
1825635	LOUISVILLE	KY		06/27/2013		1,896,133	0	0	0	0	0	0	0	28,184	0	0	0
1825709	LEXINGTON	KY		10/10/2014		2,761,885	0	0	0	0	0	0	0	57,649	0	0	0
1825723	LEXINGTON	KY		12/16/2014		3,100,000	0	0	0	0	0	0	0	17,636	0	0	0
1925392	LAFAYETTE	LA		05/01/2008		946,189	0	0	0	0	0	0	0	18,753	0	0	0
1925561	KENNER	LA		06/11/2012		2,762,901	0	0	0	0	0	0	0	36,081	0	0	0
2125397	ROCKVILLE	MD		05/29/2008		4,325,952	0	0	0	0	0	0	0	31,678	0	0	0
2125430	LAUREL	MD		12/02/2008		2,312,934	0	0	0	0	0	0	0	25,074	0	0	0
2125451	GAITHERSBURG	MD		06/10/2010		3,446,388	0	0	0	0	0	0	0	53,913	0	0	0
2125564	HAGERSTOWN	MD		06/28/2012		2,031,072	0	0	0	0	0	0	0	18,605	0	0	0
2125601	BETHESDA	MD		01/30/2013		2,823,073	0	0	0	0	0	0	0	25,275	0	0	0
2125731	FULTON	MD		12/22/2014		1,622,000	0	0	0	0	0	0	0	12,854	0	0	0
2325186	ANN ARBOR	MI		11/01/2005		1,139,609	0	0	0	0	0	0	0	14,755	0	0	0
2325216	NOVI	MI		03/01/2006		5,064,537	0	0	0	0	0	0	0	45,911	0	0	0
2325533	WYOMING	MI		10/26/2011		1,713,392	0	0	0	0	0	0	0	25,475	0	0	0
2325544	KALAMAZOO	MI		02/09/2012		1,677,627	0	0	0	0	0	0	0	41,349	0	0	0
2325609	CLARKSTON	MI		03/28/2013		1,770,406	0	0	0	0	0	0	0	84,578	0	0	0
2325619	EAST LANSING	MI		05/07/2013		1,351,478	0	0	0	0	0	0	0	11,067	0	0	0
2325620	SOUTHFIELD	MI		05/07/2013		4,176,897	0	0	0	0	0	0	0	56,059	0	0	0
2325678	INDEPENDENCE TWP	MI		03/07/2014		3,433,774	0	0	0	0	0	0	0	25,452	0	0	0
2325681	LANSING	MI		04/16/2014		2,921,110	0	0	0	0	0	0	0	34,534	0	0	0
2425314	VADNAIS HEIGHTS	MN		04/09/2007		2,538,184	0	0	0	0	0	0	0	50,272	0	0	0
2425517	EDEN PRAIRIE	MN		07/21/2011		4,489,895	0	0	0	0	0	0	0	84,741	0	0	0
2425578	ST CLOUD	MN		10/15/2012		1,756,315	0	0	0	0	0	0	0	30,893	0	0	0
2425638	MINNETONKA	MN		07/16/2013		3,190,896	0	0	0	0	0	0	0	59,870	0	0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location: 2 City	Location: 3 State	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: 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	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
2625211	CHESTERFIELD	MO		02/14/2006		6,317,410	0	0	0	0	0	0	0	79,983	0	0	0
2625376	RIVERSIDE	MO		01/28/2008		7,443,622	0	0	0	0	0	0	0	58,284	0	0	0
2625625	ST LOUIS	MO		05/24/2013		2,784,598	0	0	0	0	0	0	0	37,373	0	0	0
2725476	KALISPELL	MT		11/23/2010		3,092,859	0	0	0	0	0	0	0	64,560	0	0	0
2825214	RALSTON	NE		02/16/2006		1,095,798	0	0	0	0	0	0	0	15,070	0	0	0
2825220	OMAHA	NE		03/09/2006		1,815,966	0	0	0	0	0	0	0	16,919	0	0	0
2825301	OMAHA	NE		01/29/2007		111,876	0	0	0	0	0	0	0	1,552	0	0	0
2925245	LAS VEGAS	NV		06/20/2006		1,342,236	0	0	0	0	0	0	0	41,513	0	0	0
2925468	LAS VEGAS	NV		10/27/2010		1,859,260	0	0	0	0	0	0	0	219,198	0	0	0
2925481	LAS VEGAS	NV		12/15/2010		1,165,692	0	0	0	0	0	0	0	418,697	0	0	0
3125158	BRICK TWP	NJ		07/19/2005		3,847,311	0	0	0	0	0	0	0	37,159	0	0	0
3125306	OAKLAND	NJ		03/01/2007		1,919,482	0	0	0	0	0	0	0	52,628	0	0	0
3125558	WILLIAMSTOWN	NJ		05/18/2012		1,939,860	0	0	0	0	0	0	0	27,890	0	0	0
3125603	KEARNY	NJ		02/13/2013		2,745,491	0	0	0	0	0	0	0	23,195	0	0	0
3125654	OLD BRIDGE	NJ		10/22/2013		1,201,924	0	0	0	0	0	0	0	23,415	0	0	0
3225088	ALBUQUERUE	NM		08/25/2004		1,647,639	0	0	0	0	0	0	0	48,972	0	0	0
3225150	ALBUQUERQUE	NM		06/27/2005		3,670,894	0	0	0	0	0	0	0	63,387	0	0	0
3225210	ALBUQUERQUE	NM		02/13/2006		1,683,440	0	0	0	0	0	0	0	26,465	0	0	0
3225389	ALBUQUERQUE	NM		04/04/2008		1,595,084	0	0	0	0	0	0	0	18,972	0	0	0
3325219	CLAY	NY		12/01/2010		1,852,857	0	0	0	0	0	0	0	28,198	0	0	0
3325353	BAY SHORE	NY		10/17/2007		1,703,978	0	0	0	0	0	0	0	13,025	0	0	0
3325409	CARLE PLACE	NY		08/21/2008		3,497,414	0	0	0	0	0	0	0	22,589	0	0	0
3325538	LATHAM	NY		11/28/2011		2,275,904	0	0	0	0	0	0	0	20,394	0	0	0
3425105	MATTHEWS	NC		11/08/2004		682,980	0	0	0	0	0	0	0	12,416	0	0	0
3425106	WINSTON-SALEM	NC		11/08/2004		698,504	0	0	0	0	0	0	0	12,535	0	0	0
3425433	CHARLOTTE	NC		01/23/2009		1,862,448	0	0	0	0	0	0	0	61,761	0	0	0
3425474	GRAHAM	NC		11/17/2010		1,539,214	0	0	0	0	0	0	0	9,736	0	0	0
3425482	CARRBORO	NC		12/20/2010		4,234,608	0	0	0	0	0	0	0	71,931	0	0	0
3425504	CARY	NC		05/31/2011		2,246,727	0	0	0	0	0	0	0	40,390	0	0	0
3425529	GREENSBORO	NC		09/29/2011		1,572,809	0	0	0	0	0	0	0	40,458	0	0	0
3425560	CHARLOTTE	NC		05/29/2012		1,468,773	0	0	0	0	0	0	0	21,474	0	0	0
3425579	DURHAM	NC		10/19/2012		2,262,741	0	0	0	0	0	0	0	59,236	0	0	0
3425584	INDIAN TRAIL	NC		11/27/2012		3,155,025	0	0	0	0	0	0	0	44,149	0	0	0
3425591	MONROE	NC		12/18/2012		1,612,688	0	0	0	0	0	0	0	25,110	0	0	0
3425594	MOORESVILLE	NC		12/21/2012		2,575,345	0	0	0	0	0	0	0	22,344	0	0	0
3425643	HILLSBOROUGH	NC		08/07/2013		3,780,151	0	0	0	0	0	0	0	29,783	0	0	0
3425649	CHARLOTTE	NC		09/06/2013		1,581,959	0	0	0	0	0	0	0	37,104	0	0	0
3425676	KILL DEVIL HILLS	NC		02/04/2014		3,381,789	0	0	0	0	0	0	0	40,431	0	0	0
3624997	LEXINGTON	OH		05/06/2003		1,732,263	0	0	0	0	0	0	0	15,990	0	0	0
3624999	WASHINGTON TWP	OH		05/27/2003		443,625	0	0	0	0	0	0	0	28,587	0	0	0
3625022	COLUMBIA TWP	OH		09/05/2003		977,985	0	0	0	0	0	0	0	56,951	0	0	0
3625038	MIAMISBURG	OH		11/14/2003		444,922	0	0	0	0	0	0	0	24,553	0	0	0
3625044	COLUMBUS	OH		11/24/2003		390,218	0	0	0	0	0	0	0	21,436	0	0	0
3625081	WELLINGTON	OH		07/07/2004		505,271	0	0	0	0	0	0	0	6,029	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3625100	DAYTON	OH		10/14/2004		346,472	0	0	0	0	0	0	0	15,209	0	0	0
3625130	VANDALIA	OH		03/29/2005		1,488,959	0	0	0	0	0	0	0	60,099	0	0	0
3625201	PLAIN CITY	OH		12/29/2005		884,083	0	0	0	0	0	0	0	14,215	0	0	0
3625279	LOVELAND	OH		11/28/2006		1,125,000	0	0	0	0	0	0	0	278,250	0	0	0
3625300	FAIRBORN	OH		01/23/2007		1,332,323	0	0	0	0	0	0	0	13,466	0	0	0
3625341	ELIDA	OH		08/24/2007		1,179,019	0	0	0	0	0	0	0	11,872	0	0	0
3625422	ELYRIA	OH		10/29/2008		3,093,100	0	0	0	0	0	0	0	20,521	0	0	0
3625443	MARYSVILLE	OH		02/18/2010		3,062,901	0	0	0	0	0	0	0	72,320	0	0	0
3625445	WADSWORTH	OH		03/09/2010		1,738,836	0	0	0	0	0	0	0	29,575	0	0	0
3625466	CINCINNATI	OH		10/12/2010		2,689,917	0	0	0	0	0	0	0	20,678	0	0	0
3625484	WESTLAKE	OH		12/27/2010		2,727,776	0	0	0	0	0	0	0	73,011	0	0	0
3625508	GAHANNA	OH		06/16/2011		1,802,383	0	0	0	0	0	0	0	16,775	0	0	0
3625547	LIBERTY TOWNSHIP	OH		02/29/2012		3,604,559	0	0	0	0	0	0	0	38,855	0	0	0
3625566	COLUMBUS	OH		07/13/2012		2,616,642	0	0	0	0	0	0	0	71,881	0	0	0
3625605	BROADVIEW HEIGHTS	OH		03/14/2013		3,417,709	0	0	0	0	0	0	0	28,675	0	0	0
3625606	WASHINGTON TOWNSHIP	OH		03/15/2013		3,917,827	0	0	0	0	0	0	0	56,703	0	0	0
3625614	CINCINNATI	OH		04/29/2013		3,000,862	0	0	0	0	0	0	0	40,983	0	0	0
3625623	CINCINNATI	OH		05/14/2013		2,409,947	0	0	0	0	0	0	0	15,540	0	0	0
3625626	WESTLAKE	OH		05/29/2013		1,950,301	0	0	0	0	0	0	0	25,994	0	0	0
3625671	MONTGOMERY	OH		12/26/2013		26,065,251	0	0	0	0	0	0	0	162,688	0	0	0
3625680	HUDSON	OH		03/21/2014		1,538,612	0	0	0	0	0	0	0	13,965	0	0	0
3625688	MASON	OH		06/09/2014		2,304,674	0	0	0	0	0	0	0	27,626	0	0	0
3724985	TULSA	OK		03/03/2003		46,289	0	0	0	0	0	0	0	23,114	0	0	0
3725043	TULSA	OK		11/24/2003		2,479,204	0	0	0	0	0	0	0	27,711	0	0	0
3725268	OKLAHOMA CITY	OK		09/28/2006		1,205,014	0	0	0	0	0	0	0	16,957	0	0	0
3725282	OKLAHOMA CITY	OK		11/30/2006		2,853,593	0	0	0	0	0	0	0	23,891	0	0	0
3825076	PORTLAND	OR		05/27/2004		216,036	0	0	0	0	0	0	0	19,092	0	0	0
3825260	TUALATIN	OR		08/29/2006		2,561,058	0	0	0	0	0	0	0	24,503	0	0	0
3825455	SPRINGFIELD	OR		07/01/2010		1,885,244	0	0	0	0	0	0	0	40,679	0	0	0
3825521	MCMINNVILLE	OR		08/17/2011		7,578,613	0	0	0	0	0	0	0	69,460	0	0	0
3825692	SALEM	OR		07/25/2014		2,431,749	0	0	0	0	0	0	0	51,788	0	0	0
3925343	PHILADELPHIA	PA		08/30/2007		2,432,114	0	0	0	0	0	0	0	11,696	0	0	0
3925428	WASHINGTON	PA		11/26/2008		3,356,814	0	0	0	0	0	0	0	22,497	0	0	0
4124976	LEXINGTON	SC		01/14/2003		764,043	0	0	0	0	0	0	0	17,318	0	0	0
4125311	CHARLESTON	SC		03/28/2007		6,791,172	0	0	0	0	0	0	0	91,613	0	0	0
4125401	PAWLEYS ISLAND	SC		06/16/2008		5,670,795	0	0	0	0	0	0	0	67,731	0	0	0
4125480	CHARLESTON	SC		12/14/2010		657,688	0	0	0	0	0	0	0	17,656	0	0	0
4125542	CHARLESTON	SC		12/20/2011		1,666,348	0	0	0	0	0	0	0	14,817	0	0	0
4125545	NORTH CHARLESTON	SC		02/17/2012		4,151,487	0	0	0	0	0	0	0	34,620	0	0	0
4125556	ROCK HILL	SC		05/17/2012		4,634,319	0	0	0	0	0	0	0	49,843	0	0	0
4125576	SPARTANBURG	SC		10/05/2012		2,313,390	0	0	0	0	0	0	0	26,826	0	0	0
4125712	ROCK HILL	SC		10/23/2014		1,793,052	0	0	0	0	0	0	0	21,007	0	0	0
4324986	SEVIERVILLE	TN		03/21/2003		849,882	0	0	0	0	0	0	0	18,963	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4325001	KINGSPORT	TN		05/30/2003		404,920	0	0	0	0	0	0	0	26,092	0	0	0
4325031	MEMPHIS	TN		09/30/2003		325,238	0	0	0	0	0	0	0	18,941	0	0	0
4325078	BRISTOL	TN		06/04/2004		979,848	0	0	0	0	0	0	0	46,591	0	0	0
4325160	MEMPHIS	TN		08/04/2005		1,024,218	0	0	0	0	0	0	0	9,804	0	0	0
4325217	FARRAGUT	TN		03/01/2006		705,659	0	0	0	0	0	0	0	10,960	0	0	0
4325537	COLUMBIA	TN		11/21/2011		685,951	0	0	0	0	0	0	0	10,338	0	0	0
4325577	CHATTANOOGA	TN		10/09/2012		2,155,161	0	0	0	0	0	0	0	30,950	0	0	0
4424980	BOERNE	TX		02/04/2003		534,501	0	0	0	0	0	0	0	37,250	0	0	0
4425029	EL PASO	TX		09/30/2003		363,204	0	0	0	0	0	0	0	21,241	0	0	0
4425033	EL PASO	TX		10/08/2003		2,371,284	0	0	0	0	0	0	0	135,966	0	0	0
4425085	SAN ANTONIO	TX		07/22/2004		515,838	0	0	0	0	0	0	0	24,412	0	0	0
4425148	BEE CAVE	TX		06/21/2005		1,030,233	0	0	0	0	0	0	0	10,003	0	0	0
4425170	LAREDO	TX		09/16/2005		2,635,946	0	0	0	0	0	0	0	26,514	0	0	0
4425173	EL PASO	TX		09/28/2005		1,225,683	0	0	0	0	0	0	0	44,879	0	0	0
4425182	HOUSTON	TX		10/31/2005		2,934,998	0	0	0	0	0	0	0	28,803	0	0	0
4425218	PFLUGERVILLE	TX		03/01/2006		847,486	0	0	0	0	0	0	0	7,575	0	0	0
4425277	SAN ANTONIO	TX		11/21/2006		1,267,716	0	0	0	0	0	0	0	17,507	0	0	0
4425297	HOUSTON	TX		01/17/2007		974,633	0	0	0	0	0	0	0	18,222	0	0	0
4425309	EL PASO	TX		03/14/2007		2,066,507	0	0	0	0	0	0	0	18,741	0	0	0
4425327	AUSTIN	TX		06/11/2007		2,079,726	0	0	0	0	0	0	0	24,837	0	0	0
4425330	SAN ANTONIO	TX		06/25/2007		2,250,078	0	0	0	0	0	0	0	41,526	0	0	0
4425391	CLEAR LAKE	TX		04/14/2008		2,620,471	0	0	0	0	0	0	0	31,637	0	0	0
4425405	HOUSTON	TX		07/10/2008		1,167,678	0	0	0	0	0	0	0	19,702	0	0	0
4425421	HOUSTON	TX		10/15/2008		7,295,333	0	0	0	0	0	0	0	39,795	0	0	0
4425426	HOUSTON	TX		11/21/2008		4,105,114	0	0	0	0	0	0	0	45,374	0	0	0
4425437	ALAMO HEIGHTS	TX		10/06/2009		1,770,138	0	0	0	0	0	0	0	31,226	0	0	0
4425456	CORPUS CHRISTI	TX		07/01/2010		1,356,055	0	0	0	0	0	0	0	51,526	0	0	0
4425463	EL PASO	TX		09/16/2010		1,610,395	0	0	0	0	0	0	0	26,611	0	0	0
4425464	SAN ANTONIO	TX		10/05/2010		3,682,622	0	0	0	0	0	0	0	91,596	0	0	0
4425478	EL PASO	TX		12/06/2010		2,282,931	0	0	0	0	0	0	0	37,116	0	0	0
4425513	ALAMO HEIGHTS	TX		06/30/2011		838,582	0	0	0	0	0	0	0	13,042	0	0	0
4425535	CONROE	TX		10/31/2011		839,985	0	0	0	0	0	0	0	14,188	0	0	0
4425543	HOUSTON	TX		12/29/2011		3,370,126	0	0	0	0	0	0	0	49,488	0	0	0
4425567	FREDERICKSBURG	TX		07/16/2012		3,596,905	0	0	0	0	0	0	0	51,667	0	0	0
4425611	SAN ANTONIO	TX		04/11/2013		1,548,993	0	0	0	0	0	0	0	20,775	0	0	0
4425612	MCALLEN	TX		04/15/2013		2,087,995	0	0	0	0	0	0	0	51,324	0	0	0
4425633	KATY	TX		06/26/2013		2,329,183	0	0	0	0	0	0	0	31,289	0	0	0
4425644	CORPUS CHRISTI	TX		08/12/2013		2,898,140	0	0	0	0	0	0	0	26,138	0	0	0
4425648	SAN ANTONIO	TX		08/29/2013		1,651,447	0	0	0	0	0	0	0	30,645	0	0	0
4425652	CONROE	TX		09/30/2013		1,023,064	0	0	0	0	0	0	0	8,201	0	0	0
4425657	SAN ANTONIO	TX		10/30/2013		1,213,037	0	0	0	0	0	0	0	27,809	0	0	0
4425660	EL PASO	TX		10/31/2013		1,848,093	0	0	0	0	0	0	0	24,214	0	0	0
4425667	SAN ANTONIO	TX		12/11/2013		7,181,058	0	0	0	0	0	0	0	89,468	0	0	0
4425670	CARROLLTON	TX		12/23/2013		4,390,507	0	0	0	0	0	0	0	54,064	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4425686	GRAND PRAIRIE	TX		05/23/2014		3,133,211	0	0	0	0	0	0	0	34,011	0	0	0
4425713	KERRVILLE	TX		10/27/2014		3,718,130	0	0	0	0	0	0	0	20,761	0	0	0
4425729	AUSTIN	TX		12/22/2014		1,350,000	0	0	0	0	0	0	0	11,329	0	0	0
4525255	SALT LAKE CITY	UT		08/07/2006		4,189,828	0	0	0	0	0	0	0	77,466	0	0	0
4525328	WEST JORDAN	UT		06/19/2007		3,170,803	0	0	0	0	0	0	0	23,481	0	0	0
4525610	SALT LAKE CITY	UT		04/02/2013		3,007,353	0	0	0	0	0	0	0	40,041	0	0	0
4625460	BARRE	VT		08/26/2010		3,257,397	0	0	0	0	0	0	0	78,741	0	0	0
4725354	DALE CITY	VA		10/29/2007		1,107,130	0	0	0	0	0	0	0	13,860	0	0	0
4725378	NORFOLK	VA		01/30/2008		6,969,952	0	0	0	0	0	0	0	52,522	0	0	0
4725407	CHESTER	VA		07/29/2008		5,264,798	0	0	0	0	0	0	0	48,067	0	0	0
4725453	ALEXANDRIA	VA		06/22/2010		2,655,641	0	0	0	0	0	0	0	102,324	0	0	0
4725492	WOODBRIDGE	VA		04/06/2011		1,437,199	0	0	0	0	0	0	0	16,467	0	0	0
4725501	CHARLOTTESVILLE	VA		05/05/2011		3,889,842	0	0	0	0	0	0	0	15,964	0	0	0
4725563	RICHMOND	VA		06/28/2012		2,677,310	0	0	0	0	0	0	0	24,527	0	0	0
4725662	WILLIAMSBURG	VA		11/08/2013		4,059,237	0	0	0	0	0	0	0	49,286	0	0	0
4725693	GREAT FALLS	VA		07/29/2014		4,304,913	0	0	0	0	0	0	0	34,261	0	0	0
4725702	RICHMOND	VA		09/18/2014		2,976,228	0	0	0	0	0	0	0	24,029	0	0	0
4725705	RICHMOND	VA		09/30/2014		1,307,096	0	0	0	0	0	0	0	27,088	0	0	0
4725733	FALLS CHURCH	VA		12/31/2014		2,800,000	0	0	0	0	0	0	0	22,016	0	0	0
4825342	TACOMA	WA		08/30/2007		1,154,270	0	0	0	0	0	0	0	14,934	0	0	0
4825448	SNOHOMISH	WA		05/28/2010		3,659,802	0	0	0	0	0	0	0	60,883	0	0	0
4825636	VANCOUVER	WA		06/27/2013		1,272,589	0	0	0	0	0	0	0	14,179	0	0	0
4825710	NEWCASTLE	WA		10/21/2014		4,691,184	0	0	0	0	0	0	0	26,636	0	0	0
4825717	RENTON	WA		11/14/2014		2,900,000	0	0	0	0	0	0	0	22,247	0	0	0
5025072	OSHKOSH	WI		05/04/2004		2,630,044	0	0	0	0	0	0	0	28,121	0	0	0
5025087	OSHKOSH	WI		08/11/2004		3,521,615	0	0	0	0	0	0	0	65,966	0	0	0
5025122	HARTLAND	WI		02/15/2005		1,254,558	0	0	0	0	0	0	0	8,708	0	0	0
5025176	PEWAUKEE TWP	WI		09/30/2005		654,199	0	0	0	0	0	0	0	23,892	0	0	0
5325336	MT PLEASANT	SC		08/03/2007		1,423,156	0	0	0	0	0	0	0	42,894	0	0	0
5325337	OMAHA	NE		08/03/2007		2,015,841	0	0	0	0	0	0	0	38,060	0	0	0
5325360	DETROIT	MI		12/06/2007		6,609,314	0	0	0	0	0	0	0	176,741	0	0	0
5325494	SEDALIA	MO		04/07/2011		1,570,922	0	0	0	0	0	0	0	52,232	0	0	0
5325587	TURNERSVILLE	NJ		11/30/2012		1,077,149	0	0	0	0	0	0	0	17,823	0	0	0
5325613	MANCHESTER	NH		04/17/2013		2,246,348	0	0	0	0	0	0	0	35,515	0	0	0
0299999. Total - Mortgages With Partial Repayments						796,770,795	0	0	0	0	0	0	0	13,786,268	0	0	0
0599999. Total Mortgages						805,578,466	0	0	0	0	0	0	8,677,818	22,464,086	0	0	0

SCHEDULE BA - PART 2

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

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

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	CHOCTAW GENERATION LIMITED PARTNERSHIP	SYRACUSE	NY	CHOCTAW GENERATION LIMITED PARTNERSHIP	03/31/2013	03/06/2015	8	0	0	0	0	0	0	8	0	0	8	8	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							8	0	0	0	0	0	0	8	0	0	8	8	0
4499999. Subtotal - Unaffiliated							8	0	0	0	0	0	0	8	0	0	8	8	0
4699999. Totals							8	0	0	0	0	0	0	8	0	0	8	8	0

SCHEDULE D - PART 3

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

1 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 Designatino or Market Indicator (a)
Bonds - U.S. Government									
3136AB MY 6	FANNIE MAE 3.000% 12/25/32		02/20/2015	FTN Financial		3,062,813	3,000,000	6,000	1
0599999. Total Bonds - U.S Government						3,062,813	3,000,000	6,000	XXX
Bonds - U.S. States, Territories and Possessions									
196479 XM 6	COLORADO HSG & FIN AUTH 3.193% 11/01/2		01/16/2015	J P Morgan & Co.		3,265,000	3,265,000	0	1FE
20772J ZP 0	STATE OF CONNECTICUT G.O. 3.127% 03/15		03/13/2015	Citi		3,000,000	3,000,000	0	1FE
58506Y AK 8	MEDSTAR HEALTH INC 3.099% 08/15/25		01/29/2015	J P Morgan & Co.		2,000,000	2,000,000	0	1FE
58506Y AM 4	MEDSTAR HEALTH INC 3.399% 08/15/27		01/29/2015	J P Morgan & Co.		2,000,000	2,000,000	0	1FE
605581 FF 9	STATE OF MISSISSIPPI 3.729% 10/01/32		02/04/2015	Ryan Beck & Co.		3,000,000	3,000,000	0	1FE
646108 QL 7	NEW JERESEY HOUSING 2015 SERIES E 4.27		03/06/2015	Citi		3,000,000	3,000,000	0	1FE
67756D FA 9	UNIVERSITY OF DAYTON 3.900% 12/01/27		03/04/2015	Wells Fargo Securities		1,765,000	1,765,000	0	1FE
86768M AQ 5	SUNRISE FL SPL ASSMNT 4.800% 05/01/25		02/26/2015	Citi		1,000,000	1,000,000	0	2FE
91417K N3 1	UNIV OF COLORADO CO ENTERPRISE 3.039%		01/16/2015	Ryan Beck & Co.		2,500,000	2,500,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						21,530,000	21,530,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		02/03/2015	Robert Baird		3,881,080	3,609,258	1,755	1
38378N F3 2	GNMA 2014-50 C 3.400% 02/16/47		03/26/2015	Cantor		7,242,813	7,000,000	19,833	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						11,123,893	10,609,258	21,588	XXX
Bonds - Industrial and Miscellaneous									
00507U AS 0	ACTAVIS FUNDING SCS 3.800% 03/15/25		03/03/2015	J P Morgan & Co.		1,992,900	2,000,000	0	2FE
00724F AC 5	ADOBE SYSTEMS INC 3.250% 02/01/25		01/21/2015	Bank of America		2,967,840	3,000,000	0	2FE
00841X AD 2	AGATE BAY MORTGAGE LOAN TRUST 2015-2 A4		03/13/2015	J P Morgan & Co.		5,074,219	5,000,000	11,667	1FE
023770 AA 8	AMER AIRLN 15-1 B PTT 2015-1 A 3.375%		03/02/2015	Credit Suisse		4,000,000	4,000,000	0	1FE
023770 AB 6	AMER AIRLN 15-1 B PTT 2015-1 B 3.700%		03/02/2015	Credit Suisse		1,000,000	1,000,000	0	2FE
025816 BL 2	AMERICAN EXPRESS 4.900% Perpet		02/25/2015	Citigroup		2,000,000	2,000,000	0	2FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		02/26/2015	Goldman Sachs & Co.		2,999,878	3,000,000	0	1FE
04364F AE 8	ASCENTIUM EQUIPMENT RECEIVABLE 2.690%		02/26/2015	Credit Suisse First Boston		3,498,969	3,500,000	0	1FE
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2013-A A 2		01/22/2015	BB&T Capital Markets		4,999,602	5,000,000	0	1FE
099724 AJ 5	BORGWARNER INC 3.375% 03/15/25		03/09/2015	Bank of America		1,995,960	2,000,000	0	2FE
12592F AA 3	COMM MORTGAGE TRUST 2014-277P A 3.611%		02/10/2015	Deutsche Bank Securities		10,542,578	10,000,000	12,038	1FE
12592T AA 3	COMM MORTGAGE TRUST 2015-3BP A 3.178%		02/11/2015	Deutsche Bank Securities		5,078,906	5,000,000	7,945	1FE
12649A AC 3	CREDIT SUISSE MORTGAGE TRUST 2014-USA A2		02/17/2015	Wells Fargo Securities		5,335,938	5,000,000	10,432	1FE
134429 BA 6	CAMPBELL SOUP COMPANY 3.300% 03/19/25		03/16/2015	Credit Suisse		3,994,600	4,000,000	0	2FE
15137J AC 6	CENT CLO LP 2015-A A1 3.900% 04/17/26		03/19/2015	Bank of America		5,000,000	5,000,000	0	1FE
17320Q AG 4	CITIGROUP COMMERICAL MORTGAGE 2013-375P		02/20/2015	Credit Suisse First Boston		10,272,656	10,000,000	23,451	1FE
17323M AA 3	CITIGROUP MRTGE LOAN TRUST INC 2015-A A1		03/31/2015	Citi		5,067,270	5,000,000	17,500	1FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		03/12/2015	Bostonia Global Securities		3,000,000	3,000,000	0	1Z
233046 AC 5	DB MASTER FINANCE LLC 3.262% 02/20/45		01/22/2015	Guggenheim Capital		5,000,000	5,000,000	0	2AM
23317H AD 4	DDR CORP 3.625% 02/01/25		01/12/2015	Deutsche Bank Securities		2,977,800	3,000,000	0	2FE
25179M AP 8	DEVON ENERGY CORPORATION 3.250% 05/15/		03/23/2015	Barclays Capital Inc.		5,068,200	5,000,000	59,132	2FE
26875P AM 3	EOG RESOURCES INC 3.150% 04/01/25		03/12/2015	Wells Fargo Securities		1,999,980	2,000,000	0	1FE

SCHEDULE D - PART 3

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

1 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 Designatino or Market Indicator (a)
28618X AB 8	ELEMENT RAIL LEASING LLC 2015-1A A2 3.		02/26/2015	Credit Suisse		4,000,000	4,000,000	0	1FE
29273R BD 0	ENERGY TRANSFER PARTNERS 4.050% 03/15/		03/05/2015	U B S		999,180	1,000,000	0	2FE
29717P AP 2	ESSEX PORTFOLIO LP 3.500% 04/01/25		03/10/2015	Wells Fargo Securities		3,989,880	4,000,000	0	2FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		01/30/2015	Raymond James & Associates		2,414,562	2,296,849	584	1FE
31428X BC 9	FEDEX CORP 3.200% 02/01/25		01/06/2015	Bank of America		4,992,250	5,000,000	0	2FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50		03/02/2015	Barclays Capital Inc		2,496,879	2,449,421	953	1FE
44217N AC 0	HOUSTON GALLERIA MALL TRUST 2015-A A1		03/26/2015	J P Morgan & Co		6,051,563	6,000,000	15,433	1FE
46618L AA 8	HENDERSON RECEIVABLES LLC 2015-1A A 3.		03/25/2015	Credit Suisse First Boston		2,998,102	3,000,000	0	1FE
50540R AQ 5	LABORATORY CORP OF AMERICA HLD 3.600%		01/21/2015	Wells Fargo Securities		3,994,000	4,000,000	0	2FE
539830 BE 8	LOCKHEED MARTIN CORP 2.900% 03/01/25		02/12/2015	J P Morgan & Co		4,985,700	5,000,000	0	1FE
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2.		01/23/2015	Credit Suisse		2,999,814	3,000,000	0	1FE
55818X AE 3	MADISON PARK FUNDING LTD 2015-16A A2B		02/27/2015	Bank of America		5,000,000	5,000,000	0	1FE
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/30/2015	No Broker		0	10,926	0	5
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350		03/30/2015	Interest Capitalization		1,928	1,928	0	5
581760 AS 4	MCLAREN HEALTH CARE CORP 4.534% 05/15/		03/18/2015	J P Morgan & Co		1,000,000	1,000,000	0	1FE
58933Y AR 6	MERCK & COMPANY 2.750% 02/10/25		02/11/2015	Various		9,958,330	10,000,000	1,910	1FE
68268E AA 1	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A		02/05/2015	Citi		5,017,188	5,000,000	2,215	1FE
68268N AP 8	ONEOK PARTNERS LP 4.900% 03/15/25		03/17/2015	J P Morgan & Co		1,995,800	2,000,000	0	2FE
723787 AK 3	PIONEER NATURAL RESOURCE 3.950% 07/15/		02/13/2015	Various		5,053,834	5,000,000	9,379	2FE
74005P BN 3	PRAXAIR INC 2.650% 02/05/25		01/29/2015	Wells Fargo Securities		2,988,510	3,000,000	0	1FE
741503 AW 6	PRICELINE GROUP INC 3.650% 03/15/25		03/10/2015	Various		4,989,590	5,000,000	0	2FE
78413M AE 8	SFAVE COMMERCIAL MTGE SEC TR 2015-5AVE A		02/03/2015	Bank of America		4,159,556	4,000,000	4,604	1FE
81618T AC 4	SELECT INCOME REIT 4.500% 02/01/25		01/29/2015	U B S		3,429,650	3,500,000	0	2FE
81618T AD 2	SELECT INCOME REIT 4.150% 02/01/22		01/29/2015	U B S		1,974,920	2,000,000	0	2FE
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/		03/04/2015	Citi		3,000,000	3,000,000	0	2FE
845467 AL 3	SOUTHWESTERN ENRG CO 4.950% 01/23/25		01/20/2015	Bank of America		6,984,740	7,000,000	0	2FE
89171D AA 5	TPMT 2015-1 A1 3.250% 10/25/53		01/14/2015	Bank of America		5,140,830	5,000,000	19,861	1FE
920355 AH 7	VALSPAR CORP 3.300% 02/01/25		01/15/2015	Wells Fargo Securities		2,992,350	3,000,000	0	2FE
92277G AE 7	VENTAS REALTY LP 3.500% 02/01/25		01/07/2015	Bank of America		1,993,260	2,000,000	0	2FE
949746 RN 3	WELLS FARGO & COMPANY SERIES U 5.875%		01/15/2015	Wells Fargo Securities		4,000,000	4,000,000	0	2FE
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		02/20/2015	Amherst Securities		2,998,980	3,000,000	0	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		02/20/2015	Amherst Securities		1,497,870	1,500,000	0	2AM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		02/05/2015	J P Morgan & Co		7,373,955	7,215,000	12,626	1FE
983130 AV 7	WYNN LAS VEGAS LLC/CORP 144A 5.500% 03		02/11/2015	Deutsche Bank Securities		2,000,000	2,000,000	0	3FE
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		02/15/2015	Goldman Sachs & Co		6,963,600	6,963,600	2,829	1Z
009090 AA 9	AIR CANADA 2015-A1 PTT 144A 3.600% 03/	A	03/11/2015	Morgan Stanley & Co		4,005,000	4,000,000	0	1FE
009090 AB 7	AIR CANADA 2015-A1 PTT 144A 3.875% 03/	A	03/11/2015	Morgan Stanley & Co		1,000,000	1,000,000	0	2FE
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625% 06/15/2	A	01/26/2015	Barclays Capital Inc		5,153,050	5,000,000	22,153	1FE
73755L AM 9	POTASH CORP OF SASKATCHEWAN 3.000% 04/	A	03/23/2015	Bank of America		1,990,400	2,000,000	0	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	01/05/2015	Bank of America		3,018,750	3,000,000	8,376	3AM

SCHEDULE D - PART 3

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

1 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 Designatino or Market Indicator (a)
29358Q AE 9	ENSCO PLC 5.200% 03/15/25	F	03/04/2015	Deutsche Bank Securities		1,992,440	2,000,000	0	2FE
494386 AC 9	KIMBERLY-CLARK DE MEXICO 144A 3.250% 0	F	03/06/2015	Citi		2,979,820	3,000,000	0	1FE
65504L AN 7	NOBLE HOLDING INTL LTD 5.950% 04/01/25	F	03/11/2015	J P Morgan & Co		2,991,600	3,000,000	0	2FE
71645W AP 6	PETROBRAS INTERNATIONAL FIN CO 5.750%	F	03/05/2015	Citi		949,140	1,000,000	7,986	2FE
3899999. Total Bonds - Industrial and Miscellaneous						248,384,317	246,437,724	251,074	XXX
8399997. Total Bonds - Part 3						284,101,023	281,576,982	278,662	XXX
8399999. Total Bonds						284,101,023	281,576,982	278,662	XXX
9999999. Total Bonds, Preferred and Common Stocks						284,101,023	XXX	278,662	XXX

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

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
Bonds - U.S. Government																					
3132H3 7A 5	FREDDIE MAC GOLD POOL 090889 3.500% 03		03/01/2015	Paydown		83,608	83,608	89,238	89,029	0	(5,421)	0	(5,421)	0	83,608	0	0	0	470	03/01/2043	1
3136AA 3R 4	FANNIE MAE 2012-149 LV 3.000% 03/25/36		03/01/2015	Paydown		50,030	50,030	51,530	51,096	0	(1,067)	0	(1,067)	0	50,030	0	0	0	250	03/25/2036	1
3136AA MC 6	FANNIE MAE 2012-139 WV 3.000% 02/25/36		03/01/2015	Paydown		18,872	18,872	18,302	18,387	0	485	0	485	0	18,872	0	0	0	94	02/25/2036	1
36216X PL 9	GNMA I SF POOL# 177827 8.000% 11/15/16		03/01/2015	Paydown		252	252	251	252	0	1	0	1	0	252	0	0	0	3	11/15/2016	1
36235* AB 7	CANTON LEASE FINANCE TRUST-GSA US GOVT L		03/15/2015	Redemption 100.0000		102,532	102,532	102,532	102,532	0	0	0	0	0	102,532	0	0	0	809	06/15/2030	1
38373M 2F 6	GNMA 2008-80 IO 0.989% 04/16/50		03/01/2015	Paydown		0	0	1,875	1,797	0	(1,797)	0	(1,797)	0	0	0	0	0	45	04/16/2050	1
38373M 3S 7	GNMA 2008-86 IO 0.396% 10/16/48		03/01/2015	Paydown		0	0	10,641	10,497	0	(10,497)	0	(10,497)	0	0	0	0	0	161	10/16/2048	1
38373M 7D 6	GNMA 2009-37 IO 0.892% 05/16/49		03/01/2015	Paydown		0	0	24,448	23,830	0	(23,830)	0	(23,830)	0	0	0	0	0	3,246	05/16/2049	1
38373V M3 1	GNMA 2002-87 Z 5.500% 11/20/32		03/01/2015	Paydown		647,610	647,610	633,261	641,595	0	6,015	0	6,015	0	647,610	0	0	0	5,378	11/20/2032	1
38373X L2 0	GNMA 2002-55 PE 6.000% 07/20/32		03/01/2015	Paydown		151,106	151,106	156,914	152,747	0	(1,641)	0	(1,641)	0	151,106	0	0	0	1,483	07/20/2032	1
38375C BD 1	GNMA 2012-57 DA 5.489% 04/20/42		03/01/2015	Paydown		361,812	361,812	395,958	376,624	0	(14,812)	0	(14,812)	0	361,812	0	0	0	2,956	04/20/2042	1
38376G A7 5	GNMA 2011-10 AC 3.705% 11/16/44		03/01/2015	Paydown		524,958	524,958	570,195	567,903	0	(42,944)	0	(42,944)	0	524,958	0	0	0	1,727	11/16/2044	1
38376G AN 0	GNMA 2009-86 A 3.536% 03/16/35		03/01/2015	Paydown		347,375	347,375	347,809	347,652	0	(277)	0	(277)	0	347,375	0	0	0	2,178	03/16/2035	1
38376G RQ 5	GNMA 2010-74 B 3.810% 08/16/39		03/01/2015	Paydown		302,205	302,205	306,738	306,097	0	(3,892)	0	(3,892)	0	302,205	0	0	0	2,757	08/16/2039	1
831641 EM 3	SMALL BUSINESS ADMIN 2008-10B 5.944% 0		02/10/2015	Redemption 100.0000		46,530	46,530	46,530	46,530	0	0	0	0	0	46,530	0	0	0	697	08/10/2018	1
0599999. Total Bonds - U.S Government						2,636,890	2,636,890	2,756,222	2,736,568	0	(99,677)	0	(99,677)	0	2,636,890	0	0	0	22,254	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
130333 CA 3	CALIFORNIA HOUSING 2013 SERIES A 2.900		03/01/2015	Redemption 100.0000		87,720	87,720	87,720	87,720	0	0	0	0	0	87,720	0	0	0	407	02/01/2042	1FE
25477P NF 8	DIST OF COLUMBIA HSG FIN AGY 2014-A A		03/15/2015	Redemption 100.0000		11,790	11,790	11,790	11,790	0	0	0	0	0	11,790	0	0	0	76	06/15/2045	1FE
34074M HW 4	FLORIDA ST HSG FIN CORP REV 2011 SERIES		01/02/2015	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	334	01/01/2030	1FE
419818 HM 4	HAWAII HOUSING 2013 SERIES A 2.600% 07		03/01/2015	Redemption 100.0000		88,203	88,203	81,757	81,948	0	16	0	16	0	81,965	0	6,239	6,239	383	07/01/2037	1FE
49130T PQ 3	KENTUCKY ST HSG CORP HSG REV 2012 SERIES		03/01/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,075	01/01/2028	1FE
49130T PS 9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES		03/01/2015	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	800	11/01/2041	1FE
56052E 3M 8	MAINE ST HSG AUTH MTG PUR 2012 SERIES A-		03/15/2015	Redemption 100.0000		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	3,324	11/15/2024	1FE
57419P MC 0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES		03/01/2015	Redemption 100.0000		350,000	350,000	351,750	350,762	0	(53)	0	(53)	0	350,708	0	(708)	(708)	11,375	03/01/2043	1FE
57563R JN 0	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2015	Redemption 100.0000		130,000	130,000	130,325	130,232	0	0	0	0	0	130,232	0	(232)	(232)	3,575	07/01/2026	1FE
57563R KF 5	MASSACHUSETTS EDL ING AUTH ED LN REV SER		01/01/2015	Redemption 100.0000		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,960	07/01/2028	1FE
57586N GX 3	MASSACHUSETTS ST HSG FIN AGY 5.100% 12		02/01/2015	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	1,700	12/01/2030	1FE
60416Q EP 5	MINNESOTA ST HSG FIN AGY 2011 SERIES E		03/01/2015	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	371	07/01/2031	1FE
60637B CN 8	MISSOURI HOUSING 2013 SERIES A 2.650%		03/01/2015	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	431	11/01/2040	1FE
60637B CP 3	MISSOURI HOUSING 2013 SERIES B 2.650%		02/01/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	133	11/01/2041	1FE
60637B CR 9	MISSOURI HOUSING 2013 SERIES D 2.550%		03/01/2015	Redemption 100.0000		79,499	79,499	71,289	71,571	0	23	0	23	0	71,594	0	7,904	7,904	332	10/01/2034	1FE
647200 W8 3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3		03/01/2015	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	266	09/01/2032	1FE
677377 2M 4	OHIO ST HSG FIN AGY SF MTGE 2013 SERIES		03/01/2015	Redemption 100.0000		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	567	11/01/2041	1FE
677555 UT 9	STATE OF OHIO 144A OHIO ENTERPRISE BOND		03/01/2015	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,250	06/01/2020	1FE
677555 UW 2	STATE OF OHIO OHIO ENTERPRISE BD 2002-1		03/01/2015	Redemption 100.0000		75,000	75,000	75,000	74,998	0	2	0	2	0	75,000	0	0	0	1,322	03/01/2017	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
83712T DA 6	SOUTH CAROLINA ST HOUSING FIN 2013-1 2		03/01/2015	Redemption 100.0000		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	750	01/01/2041	1FE
83755N EV 0	SOUTH DAKOTA HSG DEV AUTH 2011 SERIES 2		03/16/2015	Redemption 100.0000		350,000	350,000	352,335	352,068	0	(59)	0	(59)	0	352,009	0	(2,009)	(2,009)	5,414	11/01/2028	1FE
83756C AZ 8	SOUTH DAKOTA HSG DEV AUTH MTGE 2012 SERI		03/15/2015	Redemption 100.0000		305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	4,289	05/01/2033	1FE
882750 MZ 2	TEXAS ST DEPT HSG & CMNTY SERIES 2011B		03/01/2015	Various		195,000	195,000	195,489	195,428	0	(5)	0	(5)	0	195,422	0	(422)	(422)	4,914	01/01/2030	1FE
92812U K5 6	VIRGINIA HOUSING DEV AUTH 2013 SERIES B		03/01/2015	Redemption 100.0000		51,460	51,460	51,460	51,460	0	0	0	0	0	51,460	0	0	0	220	04/25/2042	1FE
93978X EK 2	WASHINGTON ST HSG FIN COMMN 2011 SERIES		01/01/2015	Various		95,000	95,000	95,226	95,200	0	0	0	0	0	95,200	0	(200)	(200)	1,069	10/01/2031	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						3,028,672	3,028,672	3,019,141	3,018,177	0	(76)	0	(76)	0	3,018,100	0	10,572	10,572	47,337	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
313399 EK 9	FHLMC 2348 ZK 6.000% 08/15/31		03/01/2015	Paydown		68,085	68,085	68,666	68,097	0	(12)	0	(12)	0	68,085	0	0	0	754	08/15/2031	1
31339D 7A 0	FHLMC 2417 KZ 6.000% 02/15/32		03/01/2015	Paydown		105,718	105,718	103,458	104,510	0	1,208	0	1,208	0	105,718	0	0	0	689	02/15/2032	1
31339G JU 6	FHLMC 2367 ZK 6.000% 10/15/31		03/01/2015	Paydown		74,438	74,438	74,748	74,371	0	66	0	66	0	74,438	0	0	0	672	10/15/2031	1
31339M FE 3	FHLMC 2389 ZB 6.000% 12/15/31		03/01/2015	Paydown		15,671	15,671	14,806	15,201	0	470	0	470	0	15,671	0	0	0	161	12/15/2031	1
31339N 5V 4	FHLMC 2403 DZ 5.500% 01/15/32		03/01/2015	Paydown		11,448	11,448	10,523	11,287	0	161	0	161	0	11,448	0	0	0	105	01/15/2032	1
31339W XR 2	FHLMC 2439 EZ 6.000% 04/15/32		03/01/2015	Paydown		247,676	247,676	239,038	244,597	0	3,079	0	3,079	0	247,676	0	0	0	2,566	04/15/2032	1
3133T2 DL 1	FHLMC REMIC 1642 PJ 6.000% 11/15/23		03/01/2015	Paydown		51,597	51,597	46,687	50,311	0	1,287	0	1,287	0	51,597	0	0	0	501	11/15/2023	1
3133TH TM 9	FHLMC 2116 ZA 6.000% 01/15/29		03/01/2015	Paydown		72,823	72,823	69,105	71,892	0	931	0	931	0	72,823	0	0	0	747	01/15/2029	1
3133TJ HS 5	FHLMC 2125 JZ 6.000% 02/15/29		03/01/2015	Paydown		76,201	76,201	73,006	75,254	0	947	0	947	0	76,201	0	0	0	853	02/15/2029	1
313401 YH 8	FHLMC 15 POOL# 360005 9.500% 07/01/17		03/01/2015	Paydown		74	74	73	73	0	1	0	1	0	74	0	0	0	1	07/01/2017	1
31359F AM 0	FNMA REMIC 1993-208 K 6.500% 11/25/23		03/01/2015	Paydown		41,736	41,736	39,584	41,027	0	709	0	709	0	41,736	0	0	0	436	11/25/2023	1
31359G B8 8	FNMA REMIC 1994-30 K 6.500% 02/25/24		03/01/2015	Paydown		46,190	46,190	44,025	45,543	0	647	0	647	0	46,190	0	0	0	496	02/25/2024	1
31359L H3 2	FNMA 1995-W5 A5 7.080% 12/25/25		03/01/2015	Paydown		7,438	7,438	7,438	7,438	0	0	0	0	0	7,438	0	0	0	77	12/25/2025	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		03/01/2015	Paydown		49,041	49,041	53,117	51,945	0	(16)	0	(16)	0	51,929	0	(2,889)	(2,889)	286	02/25/2038	1
3136A9 WW 4	FNR 2012-121 GV 3.500% 01/25/30		03/01/2015	Paydown		57,847	57,847	63,586	62,545	0	(4,698)	0	(4,698)	0	57,847	0	0	0	338	01/25/2030	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		03/01/2015	Paydown		70,179	70,179	72,614	72,294	0	(2,115)	0	(2,115)	0	70,179	0	0	0	313	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		03/01/2015	Paydown		45,971	45,971	45,682	45,715	0	255	0	255	0	45,971	0	0	0	268	07/25/2033	1
3137AR V4 5	FHR 4085 VB 3.500% 09/15/28		03/01/2015	Paydown		17,458	17,458	18,773	0	0	(1,315)	0	(1,315)	0	17,458	0	0	0	51	09/15/2028	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		03/01/2015	Paydown		37,643	37,643	40,725	39,730	0	(2,087)	0	(2,087)	0	37,643	0	0	0	220	03/15/2035	1
3137AV 6P 7	FHR 4121 MV 3.000% 12/15/35		03/01/2015	Paydown		60,191	60,191	63,417	62,613	0	(2,422)	0	(2,422)	0	60,191	0	0	0	301	12/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		03/15/2015	Paydown		64,735	64,735	64,462	64,488	0	247	0	247	0	64,735	0	0	0	378	04/15/2033	1
313920 SU 5	FNMA 2001-35 ZG 6.500% 08/25/31		03/01/2015	Paydown		47,593	47,593	46,019	46,912	0	681	0	681	0	47,593	0	0	0	462	08/25/2031	1
31392E H6 0	FNMA 2002-69 Z 5.500% 10/25/32		03/01/2015	Paydown		72,593	72,593	69,273	71,728	0	865	0	865	0	72,593	0	0	0	406	10/25/2032	1
31392K HM 1	FHLMC 2445 0Z 6.500% 05/15/32		03/01/2015	Paydown		91,919	91,919	90,172	91,159	0	759	0	759	0	91,919	0	0	0	1,366	05/15/2032	1
31392M U4 2	FHLMC 2463 Z 6.000% 06/15/32		03/01/2015	Paydown		57,327	57,327	55,304	56,759	0	567	0	567	0	57,327	0	0	0	656	06/15/2032	1
31392M U5 9	FHLMC 2463 ZB 6.500% 06/15/32		03/01/2015	Paydown		134,360	134,360	133,495	133,889	0	471	0	471	0	134,360	0	0	0	1,665	06/15/2032	1
31392P RL 1	FHLMC 2484 Z 6.000% 07/15/32		03/01/2015	Paydown		127,597	127,597	117,289	122,860	0	4,738	0	4,738	0	127,597	0	0	0	983	07/15/2032	1
31392R RJ 2	FHLMC 2468 ZA 6.000% 07/15/32		03/01/2015	Paydown		175,039	175,039	168,662	172,914	0	2,124	0	2,124	0	175,039	0	0	0	1,613	07/15/2032	1

Statement as of March 31, 2015 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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 Desig-nation or Market Indicator (a)
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		03/01/2015	Paydown		62,397	62,397	56,299	60,296	0	2,101	0	2,101	0	62,397	0	0	0	624	08/15/2032	1
31392U EE 0	FHLMC 2504 Z 6.000% 09/15/32		03/01/2015	Paydown		151,122	151,122	145,605	148,611	0	2,511	0	2,511	0	151,122	0	0	0	1,449	09/15/2032	1
31392U JL 9	FHLMC 2499 VZ 6.000% 09/15/32		03/01/2015	Paydown		211,296	211,296	207,551	210,359	0	937	0	937	0	211,296	0	0	0	2,328	09/15/2032	1
31392W JU 5	FHLMC 2509 ZQ 5.500% 10/15/32		03/01/2015	Paydown		179,867	179,867	171,787	176,884	0	2,983	0	2,983	0	179,867	0	0	0	1,429	10/15/2032	1
31393A VK 0	FNMA 2003-30 HY 5.500% 04/25/33		03/01/2015	Paydown		48,294	48,294	45,773	47,618	0	676	0	676	0	48,294	0	0	0	312	04/25/2033	1
31393C LX 9	FNMA 2003-48 GH 5.500% 06/25/33		03/01/2015	Paydown		227,625	227,625	222,361	225,660	0	1,964	0	1,964	0	227,625	0	0	0	2,023	06/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		03/01/2015	Paydown		139,239	139,239	140,044	139,274	0	(35)	0	(35)	0	139,239	0	0	0	1,138	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		03/01/2015	Paydown		2,585	2,585	2,600	2,586	0	(1)	0	(1)	0	2,585	0	0	0	22	01/01/2020	1
36230M FL 6	GN 752871 3.850% 07/15/36		03/01/2015	Paydown		36,006	36,006	37,446	37,411	0	(1,405)	0	(1,405)	0	36,006	0	0	0	231	07/15/2036	1
38378N KA 0	GNMA 2013-173 VB 3.500% 10/16/33		03/01/2015	Paydown		29,642	29,642	29,642	29,642	0	0	0	0	0	29,642	0	0	0	173	10/16/2033	1
452151 8V 8	ILLINOIS STATE 4.421% 01/01/15		01/01/2015	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,053	01/01/2015	1FE
46637Q AA 4	JP MORGAN TAX EXPT PASS THR TR 2012-AMT1		03/01/2015	Paydown		244,753	244,753	250,654	249,040	0	(4,287)	0	(4,287)	0	244,753	0	0	0	1,283	01/27/2038	1FE
48730P AB 6	KEENAN DEV ASSOC OF TN 144A TAX LEASE RE		01/15/2015	Various		236,814	236,814	236,814	236,814	0	0	0	0	0	236,814	0	0	0	9,473	07/15/2028	1FE
911551 AA 7	US ARMY HOSP CASH MGMT FUND SENIOR SECUR		03/01/2015	Various		28,844	28,844	28,844	28,844	0	0	0	0	0	28,844	0	0	0	360	05/01/2032	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						4,027,072	4,027,072	3,969,167	3,998,191	0	12,992	0	12,992	0	4,029,960	0	(2,889)	(2,889)	49,262	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00212P AV 0	ASG RESECURITIZATION TRUST 2009-5 A50.		03/01/2015	Paydown		54,212	54,212	53,128	53,905	0	307	0	307	0	54,212	0	0	0	248	02/28/2037	1FM
00213R AA 1	ARL FIRST LLC 2012-1A A1 1.926% 12/15/		03/16/2015	Paydown		71,380	71,380	71,380	71,380	0	0	0	0	0	71,380	0	0	0	235	12/15/2042	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		03/15/2015	Redemption 100.0000		110,504	110,504	113,450	111,855	0	(24)	0	(24)	0	111,831	0	(1,327)	(1,327)	1,375	08/15/2021	1
004375 AN 1	ACCREDITED MORT LOAN TRUST 2003-2 A1 4		02/01/2015	Paydown		28,141	28,141	21,247	24,295	0	3,847	0	3,847	0	28,141	0	0	0	144	10/25/2033	1FM
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%		03/01/2015	Paydown		99,315	99,315	104,902	100,051	0	(736)	0	(736)	0	99,315	0	0	0	992	08/15/2030	3AM
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		03/25/2015	Paydown		74,720	74,720	71,475	71,873	0	2,847	0	2,847	0	74,720	0	0	0	359	07/25/2043	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		03/01/2015	Paydown		14,306	14,306	14,305	14,304	0	1	0	1	0	14,306	0	0	0	90	10/17/2036	1FE
03063P AE 2	AMERICREDIT AUTOMOBILE REC 2010-3 C 3.		03/08/2015	Paydown		591,813	591,813	591,761	591,810	0	2	0	2	0	591,813	0	0	0	3,274	04/08/2016	1FE
03064N AF 3	AMERICREDIT AUTOMOBILE REC 2011-2 C 3.		03/08/2015	Paydown		286,416	286,416	286,401	286,415	0	1	0	1	0	286,416	0	0	0	1,512	10/12/2016	1FE
03072S LE 3	AMERIQUEST MORTGAGE SECURITIES 2003-IA1		03/01/2015	Paydown		251,318	251,318	229,799	241,769	0	39	0	39	0	241,807	0	9,511	9,511	1,995	11/25/2033	1FM
03072S LT 0	AMERIQUEST MORTGAGE SECURITIES 2003-11 A		03/01/2015	Paydown		12,184	12,184	12,026	12,026	0	2	0	2	0	12,028	0	155	155	138	01/25/2034	1FM
03215P EQ 8	AMRESCO RESIDENTIAL SEC CORP 1998-2 A5		01/01/2015	Paydown		52,042	52,042	48,204	50,341	0	1,701	0	1,701	0	52,042	0	0	0	317	02/25/2028	1FM
03215P ET 2	AMRESCO RESIDENTIAL SEC CORP 1998-2 M2F		03/01/2015	Paydown		37,843	37,843	34,845	37,524	0	40	0	40	0	37,564	0	279	279	291	06/25/2028	1FM
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		03/01/2015	Paydown		126,781	126,781	126,473	126,656	0	(4)	0	(4)	0	126,653	0	128	128	1,103	06/25/2035	1FM
049164 AU 0	ATLAS AIR INC 1999 1A-1 7.200% 01/02/1		03/07/2015	Redemption 100.0000		188,864	188,864	176,371	183,240	0	134	0	134	0	183,374	0	5,490	5,490	2,169	01/02/2019	3
05532J DT 8	BCAP LLC TRUST 2009-RR13 1A5 6.000% 05		03/01/2015	Paydown		94,664	94,664	95,314	94,412	0	251	0	251	0	94,664	0	0	0	854	05/26/2037	1FM
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.	E	03/02/2015	Paydown		72,302	72,302	72,246	72,180	0	122	0	122	0	72,302	0	0	0	606	03/02/2026	1FE
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.		03/02/2015	Paydown		78,451	78,451	78,450	78,450	0	0	0	0	0	78,451	0	0	0	349	12/02/2027	1FE
05606V AA 6	BXG RECEIVABLES NOTE TRUST 2013-A A 3.		03/04/2015	Paydown		142,008	142,008	141,978	141,986	0	22	0	22	0	142,008	0	0	0	703	12/04/2028	1FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
05606X AA 2	BXG RECEIVABLES NOTE TRUST 2013-A A 2.		03/02/2015	Paydown		84,865	84,865	84,858	0	0	7	0	7	0	84,865	0	0	0	224	05/02/2030	1FE
058498 AS 5	BALL CORP 4.000% 11/15/23		03/06/2015	Citi		970,000	1,000,000	925,000	925,246	0	1,303	0	1,303	0	926,549	0	43,451	43,451	12,889	11/15/2023	3FE
05949A FC 9	BANK OF AMERICA MORTGAGE SEC 2004-4 3A3		03/01/2015	Paydown		42,578	42,578	41,992	42,323	0	255	0	255	0	42,578	0	0	0	296	05/25/2019	1FM
05949C KJ 4	BANC OF AMERICA MORT SEC 2005-9 3A3 5.		03/01/2015	Paydown		42,736	42,736	42,015	42,387	0	350	0	350	0	42,736	0	0	0	339	10/25/2020	2FM
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A		03/01/2015	Paydown		29,885	29,885	30,035	29,838	0	47	0	47	0	29,885	0	0	0	274	02/26/2020	1FM
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A		03/01/2015	Paydown		16,113	16,113	17,010	16,914	0	(2)	0	(2)	0	16,912	0	(799)	(799)	140	01/25/2042	1FM
05956T AC 3	BANC OF AMERICA FUNDING CORP 2011-R1 A2		02/01/2015	Paydown		116,961	116,961	111,990	116,961	0	0	0	0	0	116,961	0	0	0	1,069	08/26/2036	1FM
123168 AA 4	BUSH TRUCK LEASING LLC 2011-AA A 5.000		03/01/2015	Paydown		51,983	51,983	51,860	51,827	0	156	0	156	0	51,983	0	0	0	420	09/25/2018	1FE
124860 CB 1	C-BASS LLC 1999-3 A 6.304% 01/01/29		03/01/2015	Paydown		20,064	20,064	19,694	19,842	0	(51)	0	(51)	0	19,791	0	273	273	160	01/01/2029	1FM
12489W GE 8	C-BASS 2002-CB6 M2F 5.820% 01/25/33		03/01/2015	Paydown		60,973	60,973	53,319	53,319	0	0	0	0	0	53,319	0	7,655	7,655	578	01/25/2033	1FM
12489W MC 5	C-BASS 2005-CB4 AF4 5.028% 08/25/35		03/01/2015	Paydown		41,235	41,235	41,132	41,106	0	0	0	0	0	41,106	0	129	129	295	08/25/2035	1FM
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1		03/01/2015	Paydown		290,114	290,114	306,070	290,340	0	(293)	0	(293)	0	290,047	0	67	67	2,594	10/25/2036	1FE
12558B AE 6	CIT EQUIPMENT COLLATERAL 2012-VT1 C 2.		02/20/2015	Paydown		1,879,295	1,879,295	1,879,225	1,879,274	0	21	0	21	0	1,879,295	0	0	0	6,935	09/20/2016	1FE
12558B AF 3	CIT EQUIPMENT COLLATERAL 2012-VT1 D 4.		02/21/2015	Paydown		5,000,000	5,000,000	4,998,767	4,999,636	0	364	0	364	0	5,000,000	0	0	0	34,333	10/21/2019	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		03/18/2015	Paydown		73,926	73,926	73,895	73,897	0	1	0	1	0	73,897	0	29	29	382	06/18/2029	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1		03/15/2015	Paydown		57,319	57,319	57,312	57,317	0	2	0	2	0	57,319	0	0	0	261	06/17/2019	1FE
126186 AA 3	CPS AUTO TRUST 2011-A A 2.820% 04/16/1		03/16/2015	Paydown		76,501	76,501	76,491	76,500	0	1	0	1	0	76,501	0	0	0	350	04/16/2018	1FE
126195 AA 4	CPS AUTO TRUST 2011-B A 3.680% 09/17/1		03/15/2015	Paydown		83,942	83,942	83,932	83,939	0	2	0	2	0	83,942	0	0	0	524	09/17/2018	1FE
12624V AB 8	CPS AUTO TRUST 2012-D B 1.940% 03/16/2		03/15/2015	Paydown		81,591	81,591	81,580	81,589	0	2	0	2	0	81,591	0	0	0	264	03/16/2020	1FE
12625A AB 3	CPS AUTO TRUST 2013-A B 1.890% 06/15/2		03/15/2015	Paydown		210,870	210,870	210,855	210,863	0	7	0	7	0	210,870	0	0	0	659	06/15/2020	1FE
12625J AC 2	CPS AUTO TRUST 2013-B C 3.480% 09/15/2		03/15/2015	Paydown		282,198	282,198	278,846	280,406	0	1,792	0	1,792	0	282,198	0	0	0	1,708	09/15/2020	2AM
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R		03/01/2015	Paydown		46,582	46,582	47,106	46,471	0	(12)	0	(12)	0	46,460	0	122	122	556	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		03/01/2015	Paydown		59,620	59,620	60,610	60,417	0	(797)	0	(797)	0	59,620	0	0	0	319	04/25/2043	1FM
12646X AJ 1	CREDIT SUISSE COMM MORT TRUST 2013-IVR3		03/01/2015	Paydown		74,488	74,488	75,448	75,349	0	(861)	0	(861)	0	74,488	0	0	0	423	05/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4		03/01/2015	Paydown		228,971	228,971	224,105	227,624	0	51	0	51	0	227,675	0	1,296	1,296	1,846	08/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		03/01/2015	Paydown		2,401	2,677	2,180	2,271	0	1	0	1	0	2,272	0	129	129	26	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		03/01/2015	Paydown		13,416	15,039	14,083	14,083	0	10	0	10	0	14,094	0	(678)	(678)	125	10/25/2035	1FM
12669D CF 3	COUNTRYWIDE HOME LOANS 2002-12 A8 6.50		03/01/2015	Paydown		16,655	16,655	16,737	16,635	0	20	0	20	0	16,655	0	0	0	181	11/25/2032	1FM
12669E 4M 5	COUNTRYWIDE ALTERNATIVE LOAN 2003-20 CB		03/01/2015	Paydown		71,490	71,490	68,898	69,606	0	1,884	0	1,884	0	71,490	0	0	0	596	10/25/2033	1FM
12669E AF 3	COUNTRYWIDE ALTERNATIVE LOAN 2003-5T2 A6		02/01/2015	Paydown		94,832	94,832	94,538	94,532	0	300	0	300	0	94,832	0	0	0	888	05/25/2033	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00		03/01/2015	Paydown		154,518	154,518	149,883	153,384	0	1,135	0	1,135	0	154,518	0	0	0	1,322	07/25/2034	1FM
12669F ZQ 9	COUNTRYWIDE HOME LOANS 2004-8 1A8 5.25		03/01/2015	Paydown		276,433	276,433	259,155	275,155	0	1,277	0	1,277	0	276,433	0	0	0	2,458	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		02/01/2015	Paydown		109,410	109,410	106,846	107,370	0	2,040	0	2,040	0	109,410	0	0	0	771	06/25/2035	1FM
13975E AF 0	CAPITAL AUTO REC ASSET TRUST 2013-1 C		02/26/2015	Wells Fargo Securities		1,503,984	1,500,000	1,499,847	1,499,920	0	7	0	7	0	1,499,927	0	4,057	4,057	5,293	10/22/2018	1FE
17029P AA 3	CHOCTAW GENERATION SERIES 1 PASS THRU CE		03/06/2015	StoneCastle		1,406,906	1,815,363	1,443,213	1,443,213	0	0	0	0	0	1,443,213	0	(36,307)	(36,307)	30,553	12/15/2031	4Z

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
17029R AA 9	CHOCTAW GENERATION SERIES 2 PASS THRU CE		03/06/2015	StoneCastle		413,293	533,281	423,958	423,958	0	0	0	0	0	423,958	0	(10,666)	(10,666)	7,513	12/15/2031	4Z
171855 AA 7	CINCAP V LLC VA A 9.230% 11/05/16		03/05/2015	Paydown		182,123	182,123	182,123	182,123	0	0	0	0	0	182,123	0	0	0	2,821	11/05/2016	2AM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		03/01/2015	Paydown		3,445	3,445	3,289	3,289	0	0	0	0	0	3,289	0	156	156	21	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		03/01/2015	Paydown		6,264	6,264	6,143	6,218	0	46	0	46	0	6,264	0	0	0	52	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4		03/01/2015	Paydown		111,390	111,390	100,808	107,843	0	87	0	87	0	107,930	0	3,460	3,460	1,218	07/25/2036	1FM
17311A AD 7	CITICORP MORTGAGE SECURITIES 2006-7 2A1		03/01/2015	Paydown		4,542	4,542	4,042	4,335	0	207	0	207	0	4,542	0	0	0	42	12/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		03/01/2015	Paydown		29,324	29,324	29,178	29,191	0	0	0	0	0	29,191	0	133	133	229	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		03/01/2015	Paydown		114,602	114,602	112,265	112,436	0	2,166	0	2,166	0	114,602	0	0	0	724	10/25/2043	1FM
20846Q HQ 4	CONSECO FINANCE SEC 7.1500% 05/01/33		01/01/2015	Paydown		15,736	15,736	15,736	15,736	0	0	0	0	0	15,736	0	0	0	0	05/01/2033	6FE
21075W BA 2	CONTI MTGE HOME EQUITY 1995-1 A5 8.700		03/01/2015	Paydown		8,363	8,363	6,643	6,643	0	0	0	0	0	6,643	0	1,720	1,720	49	06/15/2025	5FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 3.245		03/01/2015	Paydown		5,850	5,850	4,454	4,226	229	0	0	229	0	4,454	0	1,396	1,396	51	03/15/2027	4FM
21075W BX 2	CONTI MTGE HOME EQUITY 1995-4 A9 3.245		02/01/2015	Paydown		6,478	6,478	4,933	4,679	253	0	0	253	0	4,933	0	1,546	1,546	21	03/15/2027	5FM
21075W CJ 2	CONTI MTGE HOME EQUITY 1996-1 A7 7.000		03/01/2015	Paydown		4,820	4,820	3,491	3,491	0	1,329	0	1,329	0	4,820	0	0	0	48	03/15/2027	4FM
21075W ER 2	CONTI MTGE HOME EQUITY 1997-2 A8 6.133		03/01/2015	Paydown		24,310	24,310	24,306	24,310	0	0	0	0	0	24,310	0	0	0	274	04/15/2028	1FM
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M		03/15/2015	Paydown		293,571	293,571	267,424	284,899	0	8,671	0	8,671	0	293,571	0	0	0	3,487	03/15/2028	1FE
22540V XF 4	CSFB TRUST 2002-HE4 MF2 7.420% 08/25/3.		02/25/2015	Brean Capital		102,026	408,105	81,637	81,637	0	0	0	0	0	81,637	0	20,389	20,389	2,498	08/25/2032	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		03/01/2015	Paydown		152,436	152,436	149,831	149,831	0	2,606	0	2,606	0	152,436	0	0	0	1,419	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		03/01/2015	Paydown		73,532	73,532	75,186	73,749	0	(217)	0	(217)	0	73,532	0	0	0	390	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		03/30/2015	Various		99,936	99,936	99,936	99,936	0	0	0	0	0	99,936	0	0	0	2,199	03/30/2025	2FE
23389@ AA 9	DAIRYLAND POWER COOPERATIVE 3.420% 03/		03/31/2015	Redemption 100.0000		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	214	03/30/2043	1
25273A AA 2	DIAMOND RESORTS OWNER TRUST 2014-1 A 2		03/20/2015	Paydown		404,716	404,716	404,673	404,673	0	43	0	43	0	404,716	0	0	0	1,680	05/20/2027	1FE
25273A AB 0	DIAMOND RESORTS OWNER TRUST 2014-1 B 2		03/20/2015	Paydown		404,716	404,716	404,613	404,614	0	102	0	102	0	404,716	0	0	0	1,971	05/20/2027	1FE
284157 AA 2	ELARA HGV TIMESHARE ISSUER 2014-A A 2.		03/25/2015	Paydown		268,866	268,866	268,860	268,861	0	5	0	5	0	268,866	0	0	0	1,016	02/25/2027	1FE
284157 AB 0	ELARA HGV TIMESHARE ISSUER 2014-A B 3.		03/25/2015	Paydown		268,866	268,866	268,827	268,829	0	36	0	36	0	268,866	0	0	0	1,213	02/25/2027	2AM
29273R AB 5	ENERGY TRANSFER PARTNERS 5.950% 02/01/		02/01/2015	Maturity		1,000,000	1,000,000	1,016,763	1,000,189	0	(189)	0	(189)	0	1,000,000	0	0	0	29,750	02/01/2015	2FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5		03/01/2015	Paydown		96,376	96,376	96,949	96,838	0	(462)	0	(462)	0	96,376	0	0	0	452	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00		03/25/2015	Paydown		43,882	43,882	43,525	43,545	0	337	0	337	0	43,882	0	0	0	230	06/25/2043	1FM
30218P AA 7	EXPRESS JET 1999-ERJ1 PASS THROUGH CERTI		03/16/2015	Redemption 100.0000		107,510	107,510	107,510	107,510	0	0	0	0	0	107,510	0	0	0	1,981	03/16/2015	3
30251T AA 7	FNBC 1993-A PASS THRU TR 93-A 8.080% 0.		01/05/2015	Redemption 100.0000		602,310	602,310	602,310	602,310	0	0	0	0	0	602,310	0	0	0	24,333	01/05/2018	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A 7.590%		01/10/2015	Redemption 100.0000		78,187	78,187	78,187	78,187	0	0	0	0	0	78,187	0	0	0	2,967	07/10/2018	1FE
31331F AF 8	FED EXPRESS CORP C2 7.960% 03/28/17		03/28/2015	Redemption 100.0000		492,019	492,019	465,140	486,580	0	525	0	525	0	487,106	0	4,913	4,913	19,582	03/28/2017	2FE
31331F BB 6	FED EXPRESS CORP SERIES 1999-1 CLASS B		01/15/2015	Redemption 100.0000		293,892	293,892	293,892	293,892	0	0	0	0	0	293,892	0	0	0	11,609	01/15/2020	2FE
3138L2 V4 6	FANNIE MAE AM2434 3.050% 05/01/27		03/01/2015	Paydown		3,125	3,125	3,285	0	0	(160)	0	(160)	0	3,125	0	0	0	8	05/01/2027	1FE
31428X BC 9	FEDEX CORP 3.200% 02/01/25		01/07/2015	Jeffries & Co.		2,003,720	2,000,000	1,996,900	0	0	0	0	0	0	1,996,900	0	6,820	6,820	533	02/01/2025	2FE
33843B AC 1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B 3.		03/15/2015	Paydown		266,522	266,522	266,517	266,521	0	1	0	1	0	266,522	0	0	0	1,459	10/16/2017	1FE

Statement as of March 31, 2015 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
34528Q AT 1	FORD CREDIT FLOORPLAN MSTR TR 2010-3 C		02/15/2015	Paydown		4,000,000	4,000,000	3,991,875	3,999,763	0	237	0	237	0	4,000,000	0	0	0	33,267	02/15/2017	1FE
35104U AA 2	FOURSIGHT CAPITAL AUTO REC 2014-1 A 2.		03/21/2015	Paydown		466,002	466,002	465,954	465,961	0	42	0	42	0	466,002	0	0	0	1,631	03/23/2020	1FE
36157R D7 7	GE CAPITAL MTG 1999-HE1 A6 6.700% 04/2.		03/01/2015	Paydown		76,700	76,700	77,275	77,012	0	(312)	0	(312)	0	76,700	0	0	0	797	04/25/2029	2FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.		03/01/2015	Paydown		15,693	15,693	14,846	14,986	0	707	0	707	0	15,693	0	0	0	208	04/25/2029	5FM
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A		03/01/2015	Paydown		505,587	505,587	493,926	501,077	0	4,510	0	4,510	0	505,587	0	0	0	5,659	02/25/2035	1FM
36242D RF 2	GSR MORTGAGE LOAN TRUST 2004-15F 5.500		03/01/2015	Paydown		167,668	167,668	172,278	169,433	0	(1,766)	0	(1,766)	0	167,668	0	0	0	1,614	01/25/2020	3FM
38061L AA 7	GOLD KEY RESORTS 2014-A A 3.220% 03/17		03/15/2015	Paydown		302,440	302,440	302,377	302,376	0	64	0	64	0	302,440	0	0	0	1,657	03/17/2031	1FE
40405T AA 1	H & P INV PARTNERS-CARMEL INC 144A LEASE		02/15/2015	Various		487,000	487,000	487,000	487,000	0	0	0	0	0	487,000	0	0	0	21,184	02/15/2021	1FE
404119 BN 8	HCA INC 5.000% 03/15/24		03/04/2015	CREDIT AGRICOLE		1,073,750	1,000,000	992,500	992,542	0	177	0	177	0	992,720	0	81,030	81,030	24,167	03/15/2024	3FE
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5.		03/01/2015	Paydown		11,616	11,616	10,571	11,064	0	4	0	4	0	11,069	0	548	548	107	09/25/2037	1FM
42710T AA 7	HERCULES CAPITAL FUNDING TRUST 2012-1A A		03/16/2015	Paydown		462,650	462,650	462,650	462,650	0	0	0	0	0	462,650	0	0	0	3,660	12/16/2017	1FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09		03/20/2015	Paydown		135,164	135,164	135,072	135,067	0	97	0	97	0	135,164	0	0	0	2,187	09/21/2040	1FE
449670 CP 1	IMC HOME EQUITY LN TR 1997-3 CLASS A-6.		03/01/2015	Paydown		28,192	28,192	28,184	28,138	0	54	0	54	0	28,192	0	0	0	313	08/20/2028	1FM
45254N FL 6	IMPAC CMB TRUST 2003-9F A1 1.176% 07/2.		03/25/2015	Paydown		13,172	13,172	11,328	12,406	0	25	0	25	0	12,431	0	741	741	27	07/25/2033	1FM
45254T PL 2	IMPAC SECURED ASSETS CMN OWNER 2004-2 A5		03/01/2015	Paydown		402,740	402,740	371,729	371,729	0	0	0	0	0	371,729	0	31,011	31,011	3,544	08/25/2034	1FM
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6		03/01/2015	Paydown		65,100	65,100	64,002	64,296	0	4	0	4	0	64,299	0	801	801	560	08/25/2034	1FM
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.		03/15/2015	Paydown		32,755	32,755	32,748	32,750	0	5	0	5	0	32,755	0	0	0	198	12/15/2048	1FE
46616P AA 1	HENDERSON RECEIVABLES LLC 2011-1A A 4.		03/15/2015	Paydown		53,554	53,554	56,952	56,835	0	(3,281)	0	(3,281)	0	53,554	0	0	0	390	10/15/2056	1FE
46626A AA 2	JP MORGAN H&Q BUILDING SF CA 144A PASS T		03/15/2015	Redemption 100.0000		236,635	236,635	236,635	236,635	0	0	0	0	0	236,635	0	0	0	2,806	09/15/2017	1
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%		03/01/2015	Paydown		119,979	119,979	122,721	122,092	0	(2,113)	0	(2,113)	0	119,979	0	0	0	537	03/01/2043	1FM
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5		03/01/2015	Paydown		81,895	81,895	80,462	80,763	0	1,132	0	1,132	0	81,895	0	0	0	417	05/25/2043	1FM
46641A AA 3	JP MORGAN TAXABLE HFA TRUST 2013-2 A 4		03/01/2015	Paydown		69,126	69,126	70,163	69,972	0	(845)	0	(845)	0	69,126	0	0	0	428	08/26/2036	1FE
46641X AA 3	JP MORGAN TAXABLE HFA TRUST 2014-1 A 4		03/01/2015	Paydown		151,685	151,685	158,132	157,628	0	(5,943)	0	(5,943)	0	151,685	0	0	0	1,006	11/27/2038	1FE
46641Y AJ 2	JP MORGAN MORTGAGE TRUST 2014-2 2A2 3.		03/01/2015	Paydown		154,301	154,301	160,232	159,858	0	(5,557)	0	(5,557)	0	154,301	0	0	0	935	06/25/2029	1FM
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.		03/05/2015	Redemption 100.0000		451,596	451,596	451,596	451,596	0	0	0	0	0	451,596	0	0	0	9,980	03/05/2023	1FE
485260 BH 5	KANSAS GAS & ELEC 5.647% 03/29/21		03/29/2015	Redemption 100.0000		140,974	140,974	140,974	140,974	0	0	0	0	0	140,974	0	0	0	3,980	03/29/2021	2FE
49228R AC 7	KERN RIVER FUNDING CORP 144A GUAR KERN R		03/31/2015	Redemption 100.0000		75,980	75,980	75,041	75,786	0	30	0	30	0	75,816	0	165	165	845	07/31/2016	1FE
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE		03/30/2015	Redemption 100.0000		444,264	444,264	445,497	444,631	0	(29)	0	(29)	0	444,602	0	(339)	(339)	6,372	03/30/2021	2FE
521615 AA 2	LEA POWER PARTNERS LLC 6.595% 06/15/33		03/15/2015	Redemption 100.0000		8,859	8,859	8,859	8,859	0	0	0	0	0	8,859	0	0	0	146	06/15/2033	3FE
52465# AZ 8	FLUOR CORPORATION LESSEE LEGGMASON MTG		03/08/2015	Redemption 100.0000		57,817	57,817	57,817	57,817	0	0	0	0	0	57,817	0	0	0	696	06/08/2021	1
52518R BE 5	LEHMAN STRUCTURED SECURITIES LSSCO 2001-		03/01/2015	Paydown		2,462	2,462	1,860	1,925	0	537	0	537	0	2,462	0	0	0	0	08/26/2024	6FE
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/		03/01/2015	Paydown		89,688	89,688	84,177	84,177	0	5,511	0	5,511	0	89,688	0	0	0	840	11/25/2035	2FM
536885 AA 4	LITIGATION SETTLEMENT MONETIZE FEE TRUST		01/25/2015	Paydown		289,000	289,000	272,578	287,328	0	1,672	0	1,672	0	289,000	0	0	0	5,021	01/26/2032	2AM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2....		03/15/2015	Paydown		51,851	51,851	51,848	0	0	3	0	3	0	51,851	0	0	0	132	01/15/2045	1FE
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.		03/01/2015	Paydown		63,441	63,441	63,679	63,367	0	74	0	74	0	63,441	0	0	0	444	12/25/2018	1FM
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4		03/15/2015	Paydown		263,307	263,307	263,257	263,301	0	5	0	5	0	263,307	0	0	0	1,279	01/15/2030	1FE
553891 AA 0	MVW OWNER TRUST 2014-1 A 2.250% 09/20/		03/20/2015	Paydown		171,444	171,444	171,396	171,398	0	46	0	46	0	171,444	0	0	0	649	09/20/2031	1FE
57164N AA 9	MARRIOTT VACATION CLUB OWNR TR 2007-2A A		02/01/2015	Paydown		204,370	204,370	211,519	210,213	0	(5,843)	0	(5,843)	0	204,370	0	0	0	1,936	10/20/2029	1FE
57164X AA 7	MARRIOTT VACATION CLUB OWNR TR 2009-2A A		03/20/2015	Paydown		61,233	61,233	61,233	61,233	0	0	0	0	0	61,233	0	0	0	478	07/20/2031	1FE
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A		03/20/2015	Paydown		100,737	100,737	100,723	100,729	0	8	0	8	0	100,737	0	0	0	403	05/20/2030	1FE
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B		03/20/2015	Paydown		67,158	67,158	67,153	67,155	0	3	0	3	0	67,158	0	0	0	375	05/20/2030	2AM
57165L AA 2	MARRIOTT VACATION CLUB OWNR TR 2010-1A A		03/20/2015	Paydown		115,556	115,556	115,544	115,550	0	7	0	7	0	115,556	0	0	0	667	10/20/2032	1FE
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75		03/01/2015	Paydown		1,921	1,921	1,556	1,826	0	3	0	3	0	1,828	0	93	93	21	12/25/2034	1FM
58526# BE 8	MEIJER FINANCE INC MEIJER INC SERIES D1		01/01/2015	Redemption 100.0000		128,733	128,733	128,733	128,733	0	0	0	0	0	128,733	0	0	0	5,381	01/01/2021	1
58526# BJ 7	MEIJER FINANCE INC MEIJER INC SERIES D2		01/01/2015	Redemption 100.0000		112,643	112,643	112,643	112,643	0	0	0	0	0	112,643	0	0	0	4,708	01/01/2021	1
58526# BN 8	MEIJER FINANCE INC MEIJER INC SERIES D3		01/01/2015	Redemption 100.0000		103,062	103,062	103,062	103,062	0	0	0	0	0	103,062	0	0	0	4,308	01/01/2021	1
59549P AA 6	MID-STATE TRUST IV A 8.330% 10/01/15		01/01/2015	Paydown		15,799	15,799	15,797	15,799	0	0	0	0	0	15,799	0	0	0	329	10/01/2015	2AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.		03/15/2015	Paydown		44,678	44,678	42,332	43,169	0	1,509	0	1,509	0	44,678	0	0	0	376	07/15/2038	1AM
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.		03/15/2015	Paydown		44,678	44,678	44,677	44,677	0	1	0	1	0	44,678	0	0	0	376	07/15/2038	2AM
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/...		03/01/2015	Paydown		21,743	21,743	22,249	22,138	0	(395)	0	(395)	0	21,743	0	0	0	215	08/15/2037	3AM
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/...		03/01/2015	Paydown		82,785	82,785	82,728	82,722	0	63	0	63	0	82,785	0	0	0	699	12/15/2045	1FM
59748T AB 5	MIDLAND COGEN VENTURE LP 144A 5.250% 0		03/15/2015	Redemption 100.0000		74,982	74,982	74,982	74,982	0	0	0	0	0	74,982	0	0	0	1,968	03/15/2025	2FE
60685@ AA 2	MO DATA PROPERTY LESSEE REUTERS AMERICA		02/11/2015	Redemption 100.0000		58,429	58,429	58,429	58,429	0	0	0	0	0	58,429	0	0	0	822	11/11/2023	2
61745M VY 6	MORGAN STANLEY CAPITAL I 2004-1 1A5 5..		03/01/2015	Paydown		9,196	9,196	9,183	9,166	0	30	0	30	0	9,196	0	0	0	61	11/25/2033	1FM
63857Q AB 0	NATIONS EQUIP FINANCE FUNDING 2014-1A B		01/20/2015	Paydown		152,955	152,955	152,955	152,955	0	0	0	0	0	152,955	0	0	0	418	01/20/2019	2AM
64352V ED 9	NEW CENTURY HOME EQUITY LOAN 2003-5 AI6		03/01/2015	Paydown		233,858	233,858	222,868	228,125	0	13	0	13	0	228,138	0	5,720	5,720	1,782	11/25/2033	1FM
64352V GU 9	NEW CENTURY HOME EQUITY LOAN 2004-A AII7		03/01/2015	Paydown		931,594	931,594	908,814	922,167	0	9,427	0	9,427	0	931,594	0	0	0	7,303	11/25/2031	1FM
67087T AE 1	OAKWOOD MTG INVEST 7.180% 12/15/26		01/01/2015	Paydown		5,838	5,838	5,838	5,838	0	0	0	0	0	5,838	0	0	0	0	12/15/2026	6FE
67087T DS 7	OAKWOOD MTG INVEST 7.620% 6/15/32		01/01/2015	Paydown		42,560	42,560	42,560	42,560	0	0	0	0	0	42,560	0	0	0	0	06/15/2032	6FE
674135 CY 2	OAKWOOD MTG INVESTORS INC 1997-D M 6.9		03/01/2015	Paydown		102,348	102,348	99,019	102,348	0	0	0	0	0	102,348	0	0	0	1,198	02/15/2028	2AM
675748 CE 5	OCWEN RESIDENTIAL MBS CO. 1999-R2 CLASS		03/06/2015	Brean		0	0	0	0	0	0	0	0	0	0	0	636,678	636,678	8,277	06/30/2039	
675748 CF 2	OCWEN RESIDENTIAL MBS CO. 1999-R2 B2...		03/06/2015	Brean		0	0	0	0	0	0	0	0	0	0	0	118,438	118,438	435	06/25/2039	
68213K AD 7	OAKWOOD MORTGAGE INVESTORS 2001-E A4 6		03/01/2015	Paydown		135,164	135,164	135,164	135,164	0	0	0	0	0	135,164	0	0	0	1,504	12/15/2031	6FE
684181 AA 8	ORANGE COGEN FUNDING CORP 144A 8.175%		03/15/2015	Redemption 100.0000		46,200	46,200	46,200	46,200	0	0	0	0	0	46,200	0	0	0	944	03/15/2022	2FE
68504R AA 6	ORANGE LAKE TIMESHARE TRUST 2014-AA A		03/09/2015	Paydown		398,826	398,826	398,757	398,760	0	1	0	1	0	398,761	0	65	65	1,447	07/09/2029	1FE
68504R AB 4	ORANGE LAKE TIMESHARE TRUST 2014-AA B		03/09/2015	Paydown		307,031	307,031	306,963	306,966	0	1	0	1	0	306,967	0	64	64	1,474	07/09/2029	2AM
68619A AP 2	ORIGIN MANUFACTURED HOUSING 2002-A A4		02/01/2015	Paydown		41,244	41,244	41,119	41,123	0	121	0	121	0	41,244	0	0	0	292	05/15/2032	1FE
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4		03/01/2015	Paydown		77,176	77,176	79,009	78,458	0	(1,282)	0	(1,282)	0	77,176	0	0	0	723	06/15/2036	1FE
73316P EZ 9	POPULAR ABS MORTGAGE PASS-THRU 2005-4 AF		03/01/2015	Paydown		152,523	152,523	153,666	152,495	0	(10)	0	(10)	0	152,485	0	37	37	1,110	09/25/2035	1FM

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
73664# AA 8	PORTLAND NATURAL GAS TRANS SYS SENIOR SE		03/31/2015	Redemption 100.0000		104,400	104,400	104,400	104,400	0	0	0	0	0	104,400	0	0	0	1,540	12/31/2018	2
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1		03/01/2015	Paydown		57,443	57,443	56,522	56,844	0	599	0	599	0	57,443	0	0	0	561	02/26/2036	1FM
74958D AH 1	RESIDENTIAL FUNDING MTG SECT 2006-S10 2		03/01/2015	Paydown		27,921	27,921	26,542	27,352	0	569	0	569	0	27,921	0	0	0	234	10/25/2021	1FM
754427 AA 0	RAVENSWOOD UNIT 04 TRST 144A GUARANTOR		01/15/2015	Redemption 100.0000		287,353	287,353	287,353	287,353	0	0	0	0	0	287,353	0	0	0	8,615	01/15/2019	1
760985 5B 3	RESIDENTIAL FDG SEC CORP 2004-RS6 AI5		03/01/2015	Paydown		96,198	96,198	93,600	94,853	0	8	0	8	0	94,861	0	1,337	1,337	835	06/25/2034	1FM
760985 B8 3	RESIDENTIAL FDG SEC CORP 2003-RS9 AI6B		03/01/2015	Paydown		83,529	83,529	83,136	83,170	0	0	0	0	0	83,170	0	359	359	900	10/25/2033	1FM
760985 XV 8	RESIDENTIAL FDG SEC CORP 2003-RS7 AI5		03/01/2015	Paydown		256,633	256,633	256,257	255,754	0	(1)	0	(1)	0	255,752	0	881	881	2,098	08/25/2033	1FM
76110G 2T 7	RESIDENTIAL ACCREDIT LOANS 2002-QS19 A1		03/01/2015	Paydown		393,392	393,392	398,663	396,838	0	(3,446)	0	(3,446)	0	393,392	0	0	0	4,087	12/25/2032	1FM
76110H GU 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS15		03/01/2015	Paydown		799,326	799,326	771,808	790,431	0	8,895	0	8,895	0	799,326	0	0	0	7,117	08/25/2033	1FM
76110H HZ 5	RESIDENTIAL ACCREDIT LOANS INC 2003-QS17		03/01/2015	Paydown		196,414	196,414	196,414	196,414	0	0	0	0	0	196,414	0	0	0	1,539	09/25/2033	1FM
76110H MP 1	RESIDENTIAL ACCREDIT LOANS INC 2003-QR24		03/01/2015	Paydown		404,393	404,393	391,566	402,898	0	1,495	0	1,495	0	404,393	0	0	0	2,311	07/25/2033	1FM
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7		03/01/2015	Paydown		289,442	289,442	281,754	284,339	0	5,104	0	5,104	0	289,442	0	0	0	3,008	05/01/2034	1FM
76110V BX 5	RESIDENTIAL FDG MTG SEC 1999-HII A5 HE		02/01/2015	Paydown		2,086	2,086	2,085	2,086	0	0	0	0	0	2,086	0	0	0	19	09/25/2029	1FM
76111X KA 0	RESIDENTIAL FUNDING MTG SECT 2004-S5 2A		03/01/2015	Paydown		54,627	54,627	55,083	54,659	0	(32)	0	(32)	0	54,627	0	0	0	348	05/25/2019	1FM
76111X QK 2	RESIDENTIAL FUNDING MTG SECT 2004-S9 1A		02/01/2015	Paydown		175,420	175,420	173,665	174,755	0	665	0	665	0	175,420	0	0	0	889	12/25/2034	1FM
76111X SD 6	RESIDENTIAL FUNDING MTG SECT 2005-S1 2A		03/01/2015	Paydown		11,988	11,988	12,168	12,027	0	(39)	0	(39)	0	11,988	0	0	0	82	02/25/2020	1FM
76112B AE 0	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS8		03/01/2015	Paydown		226,256	226,256	226,234	225,539	0	717	0	717	0	226,256	0	0	0	2,570	08/25/2034	1FM
76112B DT 4	RESIDENTIAL ASSET MTG PRODUCTS 2004-RS10		03/01/2015	Paydown		176,945	176,945	176,934	176,381	0	564	0	564	0	176,945	0	0	0	1,876	10/25/2034	1FM
76126C HZ 8	RACERS (BELL SOUTH) 144A 2001-6-S-BLS		01/15/2015	Redemption 100.0000		147,062	147,062	170,773	156,277	0	(91)	0	(91)	0	156,186	0	(9,124)	(9,124)	4,952	07/15/2021	1FE
783764 AK 9	RYLAND GROUP 5.375% 01/15/15		01/15/2015	Maturity		3,750,000	3,750,000	3,743,348	3,749,969	0	31	0	31	0	3,750,000	0	0	0	100,781	01/15/2015	3FE
78392N AA 9	SNAAC AUTO REC TRUST 2013-1A A 1.140%		03/15/2015	Paydown		176,522	176,522	176,516	176,522	0	1	0	1	0	176,522	0	0	0	317	07/16/2018	1FE
78469E AB 5	SOCIAL PROFESSIONAL LOAN PRO 2014-A A2		03/25/2015	Paydown		466,872	466,872	471,358	471,045	0	(4,173)	0	(4,173)	0	466,872	0	0	0	2,356	10/25/2027	1FE
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%		03/01/2015	Paydown		42,596	42,596	42,596	42,543	0	54	0	54	0	42,596	0	0	0	254	07/20/2027	1FE
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%		03/01/2015	Paydown		61,177	61,177	61,170	61,173	0	4	0	4	0	61,177	0	0	0	199	09/20/2029	1FE
786514 BS 7	SAFEWAY INC 3.950% 08/15/20		02/02/2015	Redemption 101.0000		666,600	660,000	665,425	663,376	0	(47)	0	(47)	0	663,329	0	3,271	3,271	12,094	08/15/2020	4FE
80282J AE 9	SANTANDER DRIVE AUTO REC TRUST 2011-4 C		03/15/2015	Paydown		698,792	698,792	698,762	698,788	0	4	0	4	0	698,792	0	0	0	4,480	08/15/2017	1FE
80282P AE 5	SANTANDER DRIVE AUTO REC TRUST 2011-1 C		02/15/2015	Paydown		336,721	336,721	336,685	336,719	0	1	0	1	0	336,721	0	0	0	1,299	05/16/2016	1FE
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C 3		03/15/2015	Paydown		281,324	281,324	281,296	281,319	0	5	0	5	0	281,324	0	0	0	1,867	02/15/2018	1FE
81618T AC 4	SELECT INCOME REIT 4.500% 02/01/25		02/27/2015	U B S		3,499,170	3,500,000	3,429,650	0	0	200	0	200	0	3,429,850	0	69,320	69,320	6,063	02/01/2025	2FE
81618T AD 2	SELECT INCOME REIT 4.150% 02/01/22		01/30/2015	Bank of America		2,009,880	2,000,000	1,974,920	0	0	9	0	9	0	1,974,929	0	34,951	34,951	231	02/01/2022	2FE
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000		03/01/2015	Paydown		240,032	240,032	244,205	244,018	0	(3,986)	0	(3,986)	0	240,032	0	0	0	1,150	05/25/2043	1FM
81745C AB 9	SEQUOIA MORTGAGE TRUST 2013-7 A2 3.000		03/01/2015	Paydown		64,547	64,547	64,971	64,892	0	(345)	0	(345)	0	64,547	0	0	0	363	06/25/2043	1FM
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3		01/25/2015	Paydown		48,808	48,808	48,808	48,808	0	0	0	0	0	48,808	0	0	0	486	01/25/2044	1FE
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1		03/01/2015	Paydown		60,160	60,160	58,842	59,169	0	991	0	991	0	60,160	0	0	0	321	07/25/2043	1FM
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A		03/20/2015	Paydown		79,003	79,003	79,077	79,028	0	(26)	0	(26)	0	79,003	0	0	0	432	11/20/2025	1FE
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A		03/20/2015	Paydown		25,559	25,559	25,557	25,558	0	1	0	1	0	25,559	0	0	0	132	06/20/2018	1FE

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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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
82651U AB 9	SIERRA RECEIVABLES FUNDING CO 2012-2A B		03/20/2015	Paydown		133,318	133,318	133,308	133,312	0	6	0	6	0	133,318	0	0	0	739	03/20/2029	2AM
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A		03/20/2015	Paydown		23,234	23,234	23,229	23,232	0	2	0	2	0	23,234	0	0	0	102	11/20/2028	1FE
82652E AB 4	SIERRA REV. FUNDING CO LLC 2014-3A B 2		03/22/2015	Paydown		568,904	568,904	568,892	568,894	0	10	0	10	0	568,904	0	0	0	2,566	10/20/2031	2AM
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%		03/15/2015	Paydown		108,087	108,087	107,794	107,889	0	198	0	198	0	108,087	0	0	0	522	03/17/2025	1FE
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%		03/15/2015	Paydown		43,235	43,235	43,226	43,229	0	6	0	6	0	43,235	0	0	0	310	03/17/2025	2AM
82838W AA 3	SILVERLEAF FINANCE LLC 2010-B A 6.000%		03/01/2015	Paydown		93,497	93,497	93,445	93,392	0	105	0	105	0	93,497	0	0	0	932	05/16/2022	1FE
82838W AB 1	SILVERLEAF FINANCE LLC 2010-B B 8.475%		03/01/2015	Paydown		23,374	23,374	23,363	23,343	0	31	0	31	0	23,374	0	0	0	329	05/16/2022	2AM
82838Y AA 9	SILVERLEAF FINANCE LLC 2014-A A 2.810%		03/15/2015	Paydown		813,936	813,936	813,835	813,843	0	92	0	92	0	813,936	0	0	0	3,806	01/15/2027	1FE
82894* AS 6	J R SIMPLOT COMPANY J R SIMPLOT COMPANY		03/01/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,400	03/01/2015	2
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4		01/01/2015	Redemption 100.0000		235,294	235,294	235,294	235,294	0	0	0	0	0	235,294	0	0	0	6,365	01/01/2028	1
850228 AC 1	SPRINGCASTLE SPV 2014-AA A 2.700% 05/2		03/25/2015	Paydown		563,945	563,945	563,908	563,912	0	33	0	33	0	563,945	0	0	0	2,565	05/25/2023	1FE
85171W AA 1	SPRINGLEAF MORTGAGE LOAN TRUST 2012-2A A		03/01/2015	Paydown		140,492	140,492	140,477	140,346	0	146	0	146	0	140,492	0	0	0	502	10/25/2057	1FM
859245 AA 0	STERLING BANK TRUST FSB 2004-1 3.150%		03/26/2015	Paydown		0	0	11,221	9,407	0	(9,407)	0	(9,407)	0	0	0	0	0	797	04/26/2026	1
863572 5B 5	STRUCTURED ASSET SECS 2001-2 B2 7.347		03/01/2015	Paydown		2,287	2,287	1,743	1,743	0	544	0	544	0	2,287	0	0	0	25	03/25/2031	1FM
86358R WU 7	STRUCTURED ASSET SEC CORP 2002-3 B1 6.		03/01/2015	Paydown		167,674	167,674	167,595	167,468	0	206	0	206	0	167,674	0	0	0	1,048	03/25/2032	1FM
86359A K3 6	STRUCTURED ASSET SECURITIES 2003-25XS A5		03/01/2015	Paydown		7,942	7,942	5,399	5,399	0	0	0	0	0	5,399	0	2,543	2,543	45	08/25/2033	1FM
86359A KD 4	STRUCTURED ASSET SECURITIES 2003-3XS A8		03/01/2015	Paydown		31,699	31,699	31,560	31,571	0	0	0	0	0	31,571	0	128	128	358	01/25/2033	1FM
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		03/01/2015	Paydown		12,910	12,910	12,232	12,625	0	285	0	285	0	12,910	0	0	0	118	02/25/2020	1FM
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2		03/01/2015	Paydown		386,495	386,495	375,246	382,602	0	3,893	0	3,893	0	386,495	0	0	0	3,916	11/25/2034	1FM
86359B RB 9	STRUCTURED ASSET SECURITIES 2004-9XS 1A4		03/01/2015	Paydown		236,937	236,937	206,728	230,932	0	6,006	0	6,006	0	236,937	0	0	0	1,809	05/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		03/01/2015	Paydown		38,236	38,236	37,422	37,629	0	607	0	607	0	38,236	0	0	0	468	12/25/2034	1FM
871928 AX 5	CORP BOND BACKED CTF AMERICAN GEN CORP 1		03/15/2015	Redemption 100.0000		200,791	200,791	241,994	209,612	0	(1,153)	0	(1,153)	0	208,460	0	(7,668)	(7,668)	8,157	09/15/2017	2FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.		03/20/2015	Paydown		62,500	62,500	62,473	62,474	0	26	0	26	0	62,500	0	0	0	370	11/20/2038	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		02/01/2015	Redemption 100.0000		75,000	75,000	79,562	77,832	0	(9)	0	(9)	0	77,823	0	(2,823)	(2,823)	3,563	02/01/2030	2FE
89171D AA 5	TPMT 2015-1 A1 3.250% 10/25/53		03/25/2015	Paydown		201,297	201,297	206,967	0	0	(5,670)	0	(5,670)	0	201,297	0	0	0	912	10/25/2053	1FE
89566E AA 6	TRISTATE GEN AND TRANS ASSN 144A PASS TH		01/31/2015	Redemption 100.0000		490,300	490,300	490,300	490,300	0	0	0	0	0	490,300	0	0	0	14,807	01/31/2018	1FE
89655V AA 0	TRINITY RAIL LEASING III LP 2003-1A A		03/12/2015	Redemption 100.0000		131,319	131,319	131,319	131,319	0	0	0	0	0	131,319	0	0	0	1,236	11/12/2026	1FE
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		03/16/2015	Paydown		40,540	40,540	40,540	40,540	0	0	0	0	0	40,540	0	0	0	352	10/16/2040	1FE
89656F AA 4	TRINITY RAIL LEASING LP 2012-1A A1 2.2		03/15/2015	Paydown		44,234	44,234	44,234	44,234	0	0	0	0	0	44,234	0	0	0	164	01/15/2043	1FE
90218# AA 3	2020 CALAMOS COURT LLC LEASE BACKED PASS		03/10/2015	Redemption 100.0000		41,454	41,454	41,454	41,454	0	0	0	0	0	41,454	0	0	0	415	05/10/2025	2
902635 AA 9	UNITED CAPITAL MARKETS 2003-A 2.300% 1		03/25/2015	Paydown		0	0	9,764	9,538	0	(9,538)	0	(9,538)	0	0	0	0	0	1,573	11/08/2027	1FE
90919@ AA 7	UNIPAC VI SENIOR SECURED NOTES 5.000%		03/02/2015	Redemption 100.0000		36,300	36,300	14,520	14,520	0	0	0	0	0	14,520	0	21,780	21,780	336	05/31/2020	5
91155@ AA 8	ARMY LODGING FUND SENIOR SECURED NOTES		03/23/2015	Redemption 100.0000		62,281	62,281	62,281	62,281	0	0	0	0	0	62,281	0	0	0	546	09/23/2030	1
928958 AA 5	WATERFORD 3 FDG-ENTERGY 8.090% 01/02/1		01/02/2015	Redemption 100.0000		205,561	205,561	205,561	205,561	0	0	0	0	0	205,561	0	0	0	8,315	01/02/2017	2FE
92922F JJ 8	WASHINGTON MUTUAL 2003-AR11 B1 2.423%		03/01/2015	Paydown		24,671	24,671	17,828	19,404	0	8	0	8	0	19,412	0	5,259	5,259	101	10/25/2033	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
92922F KF 4	WASHINGTON MUTUAL 2003-S13 22A1 5.000		03/01/2015	Paydown		43,108	43,108	43,620	43,132	0	(2)	0	(2)	0	43,130	0	(21)	(21)	322	12/25/2018	1FM
92922F KX 5	WASHINGTON MUTUAL 2003-AR12 B1 2.400%		03/01/2015	Paydown		24,512	24,512	18,607	18,607	0	62	0	62	0	18,669	0	5,842	5,842	98	02/25/2034	1FM
92922F LW 6	WASHINGTON MUTUAL 2004-S1 1A6 5.500% 0		02/01/2015	Paydown		145,036	145,036	143,953	145,036	0	0	0	0	0	145,036	0	0	0	1,209	03/25/2034	1FM
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		03/15/2015	Paydown		254,590	254,590	254,555	254,585	0	5	0	5	0	254,590	0	0	0	1,291	03/15/2029	1FE
94978# AH 0	CVS CORP CRED LEASE BACK PASS THRU CERT		03/10/2015	Redemption 100.0000		61,836	61,836	61,836	61,836	0	0	0	0	0	61,836	0	0	0	778	01/10/2024	2
94978# AJ 6	HY-VEE INC CRD TN LEASE 7.420% 10/05/2..		03/05/2015	Redemption 100.0000		40,897	40,897	40,897	40,897	0	0	0	0	0	40,897	0	0	0	507	10/05/2021	1
94978# BY 2	HUGHES SUPPLY INC PASS THROUGH CERT 5.		03/10/2015	Redemption 100.0000		47,927	47,927	47,927	47,927	0	0	0	0	0	47,927	0	0	0	421	05/10/2019	1
94978# JE 8	ZC AVIATION 2014 CLASS A-1 3.620% 09/1...		03/16/2015	Redemption 100.0000		52,959	52,959	52,959	52,959	0	0	0	0	0	52,959	0	0	0	320	09/15/2024	2FE
94978# JG 3	ZC AVIATION 2014 CLASS A-1 3.620% 10/1...		03/11/2015	Redemption 100.0000		53,171	53,171	53,171	53,171	0	0	0	0	0	53,171	0	0	0	321	10/11/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7 5.500% 05/25		03/01/2015	Paydown		16,999	16,999	15,791	16,894	0	5	0	5	0	16,899	0	100	100	156	05/25/2034	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500.		03/01/2015	Paydown		1,966	1,966	1,867	1,942	0	0	0	0	0	1,942	0	24	24	22	10/25/2035	1FM
94983S AS 1	WELLS FARGO MORT BACKED SEC 2006-8 A15		03/01/2015	Paydown		111,214	116,159	101,929	108,855	0	5	0	5	0	108,860	0	2,354	2,354	1,242	07/25/2036	1FM
96032T AA 4	WESTGATE RESORTS 2012-2A A 3.000% 01/2	E	03/01/2015	Paydown		117,825	117,825	117,825	117,825	0	0	0	0	0	117,825	0	0	0	592	01/20/2025	1FE
96032X AA 5	WESTGATE RESORTS 2014-1A A 2.150% 12/2		03/01/2015	Paydown		340,777	340,777	339,473	339,547	0	1,230	0	1,230	0	340,777	0	0	0	1,187	12/20/2026	1FE
96032X AB 3	WESTGATE RESORTS 2014-1A B 3.250% 12/2		03/01/2015	Paydown		136,311	136,311	136,135	136,127	0	184	0	184	0	136,311	0	0	0	718	12/20/2026	2AM
96033B AA 2	WESTGATE RESORTS 2015-1A A 2.750% 05/2		03/01/2015	Paydown		89,694	89,694	89,663	0	0	31	0	31	0	89,694	0	0	0	34	05/20/2027	1FE
96033B AC 8	WESTGATE RESORTS 2015-1A B 3.500% 05/2		03/01/2015	Paydown		44,847	44,847	44,783	0	0	64	0	64	0	44,847	0	0	0	22	05/20/2027	2AM
961548 AQ 7	WESTVACO CORP DEBENTURES 7.650% 03/15/		03/15/2015	Redemption 100.0000		992,000	992,000	1,010,600	1,001,986	0	(130)	0	(130)	0	1,001,856	0	(9,856)	(9,856)	37,944	03/15/2027	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		03/01/2015	Paydown		191,214	191,214	197,667	197,425	0	(6,211)	0	(6,211)	0	191,214	0	0	0	1,134	06/27/2044	1FM
97652T AD 5	WINWATER MORTGAGE LOAN TRUST 2015-1 A4		03/01/2015	Paydown		98,629	98,629	100,802	0	0	(2,173)	0	(2,173)	0	98,629	0	0	0	288	01/20/2045	1FE
983130 AV 7	WYNN LAS VEGAS LLC/CORP 144A 5.500% 03		02/13/2015	Deutsche Bank Securities		1,001,250	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	1,250	1,250	153	03/01/2025	3FE
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		03/15/2015	Redemption 100.0000		36,400	36,400	36,400	0	0	0	0	0	0	36,400	0	0	0	148	01/15/2031	1Z
65656M AA 9	NORTEL NETWORKS 2001-1 NOTE 11.629% 08/	A	03/12/2015	Paydown		28,164	28,164	19,336	24,161	0	4,003	0	4,003	0	28,164	0	0	0	548	08/09/2016	6FE
89346D AD 9	TRANSALTA CORP 4.750% 01/15/15	A	01/15/2015	Maturity		650,000	650,000	648,590	649,989	0	11	0	11	0	650,000	0	0	0	15,438	01/15/2015	2FE
05252A AM 3	AUST & NZ BANKING GROUP 144A 3.700% 01	F	01/13/2015	Maturity		4,000,000	4,000,000	4,176,720	4,001,400	0	(1,400)	0	(1,400)	0	4,000,000	0	0	0	74,000	01/13/2015	1FE
12479L AA 8	CAI 2012-1A A 2012-1A A 3.470% 10/25/2	F	03/25/2015	Paydown		75,000	75,000	74,984	74,987	0	13	0	13	0	75,000	0	0	0	434	10/25/2027	1FE
26971H AA 0	EAGLE LTD 2014-1A A1 2.570% 12/15/39	F	03/15/2015	Paydown		312,500	312,500	312,450	312,451	0	18	0	18	0	312,469	0	31	31	1,249	12/15/2039	1FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	03/15/2015	Paydown		31,250	31,250	31,445	0	0	(195)	0	(195)	0	31,250	0	0	0	326	12/15/2039	3AM
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	F	01/15/2015	Paydown		15,625	15,625	15,723	0	0	(98)	0	(98)	0	15,625	0	0	0	60	12/15/2039	3FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	F	03/17/2015	Paydown		62,500	62,500	62,487	62,488	0	0	0	0	0	62,488	0	12	12	332	07/17/2029	1FE
59934# AA 1	MILESTONE AVIATION HOLDCO NO 8 SERIES A-	F	02/17/2015	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	326,901	12/19/2020	2
59934# AD 5	MILESTONE AVIATION HOLDCO NO 8 SERIES A-	F	02/17/2015	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	2,128,611	12/19/2023	2
65535H AA 7	NOMURA HOLDINGS INC 5.000% 03/04/15	F	03/04/2015	Maturity		2,000,000	2,000,000	2,016,260	2,000,618	0	(618)	0	(618)	0	2,000,000	0	0	0	50,000	03/04/2015	2FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE	R	01/12/2015	Redemption 100.0000		15,949	15,949	15,949	15,949	0	0	0	0	0	15,949	0	0	0	238	07/12/2016	1
879403 AS 2	TELEFONOS DE MEXICO SA 5.500% 01/27/15	F	01/27/2015	Maturity		9,750,000	9,750,000	9,682,968	9,749,369	0	631	0	631	0	9,750,000	0	0	0	268,125	01/27/2015	1FE

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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)
88165F AG 7	TEVA PHARMACEUTICALS 2.950% 12/18/22.	F...	02/27/2015	Redemption 101.3240		1,229,060	1,213,000	1,210,598	1,211,032	0	35	0	35	0	1,211,067	0	17,993	17,993	6,859	12/18/2022	1FE
88166J AA 1	TEVA PHARMACEUTICAL INDUSTRIES 3.650%	F...	02/27/2015	Redemption 106.2850		1,752,640	1,649,000	1,665,490	1,661,369	0	(252)	0	(252)	0	1,661,117	0	91,523	91,523	17,889	11/10/2021	1FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A	R..	03/20/2015	Paydown		50,000	50,000	49,744	49,776	0	224	0	224	0	50,000	0	0	0	325	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A	F...	03/20/2015	Paydown		62,500	62,500	62,479	62,479	0	21	0	21	0	62,500	0	0	0	341	10/20/2039	1FE
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	F...	03/15/2015	Redemption 100.0000		92,709	92,709	94,679	94,513	0	(27)	0	(27)	0	94,486	0	(1,777)	(1,777)	663	02/15/2021	1FE
G7866# AB 3	SAGE GROUP PLC SR NOTE 4.390% 03/11/15	F...	03/11/2015	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	43,900	03/11/2015	2
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	F...	03/31/2015	Redemption 100.0000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	613	11/30/2033	2FE
3899999. Total Bonds - Industrial and Miscellaneous						98,683,368	99,336,682	98,242,501	89,183,442	482	21,045	0	21,527	0	98,272,217	0	1,166,268	1,166,268	3,728,305	XXX	XXX
8399997. Total Bonds - Part 4						108,376,002	109,029,316	107,987,031	98,936,378	482	(65,716)	0	(65,234)	0	107,957,167	0	1,173,951	1,173,951	3,847,158	XXX	XXX
8399999. Total Bonds						108,376,002	109,029,316	107,987,031	98,936,378	482	(65,716)	0	(65,234)	0	107,957,167	0	1,173,951	1,173,951	3,847,158	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
743674 10 3	PROTECTIVE LIFE CORP	....	02/02/2015	Direct	100.000	7,000	XXX	2,204	6,965	(4,761)	0	0	(4,761)	0	2,204	0	4,796	4,796	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						7,000	XXX	2,204	6,965	(4,761)	0	0	(4,761)	0	2,204	0	4,796	4,796	0	XXX	XXX
9799997 Total Common Stocks - Part 4						7,000	XXX	2,204	6,965	(4,761)	0	0	(4,761)	0	2,204	0	4,796	4,796	0	XXX	XXX
9799999. Total Common Stocks						7,000	XXX	2,204	6,965	(4,761)	0	0	(4,761)	0	2,204	0	4,796	4,796	0	XXX	XXX
9899999. Total Preferred and Common Stocks						7,000	XXX	2,204	6,965	(4,761)	0	0	(4,761)	0	2,204	0	4,796	4,796	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						108,383,002	XXX	107,989,235	98,943,343	(4,279)	(65,716)	0	(69,995)	0	107,959,371	0	1,178,747	1,178,747	3,847,158	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Put Options																						
EURO STOXX 50 PUTS 04/27/2015 Strike @ 3097 78463$005 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	04/27/2015	901	2,790,397	3,097.0000	188,756	0	0	2,864		2,864	(148,450)	(25,748)	0	0	N/A		N/A
EURO STOXX 50 PUTS 05/26/2015 Strike @ 3097 78463$006 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	05/26/2015	901	2,790,397	3,097.0000	225,883	0	0	10,864		10,864	(176,234)	(30,811)	0	0	N/A		N/A
EURO STOXX 50 PUTS 06/26/2015 Strike @ 3097 78463$007 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	06/26/2015	901	2,790,397	3,097.0000	247,049	0	0	22,971		22,971	(186,407)	(33,700)	0	0	N/A		N/A
EURO STOXX 50 PUTS 07/27/2015 Strike @ 3097 78463$008 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	07/27/2015	901	2,790,397	3,097.0000	261,969	0	0	34,367		34,367	(192,508)	(35,742)	0	0	N/A		N/A
EURO STOXX 50 PUTS 08/26/2015 Strike @ 3097 78463$009 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	08/26/2015	901	2,790,397	3,097.0000	273,766	0	0	45,215		45,215	(196,230)	(37,352)	0	0	N/A		N/A
EURO STOXX 50 PUTS 09/28/2015 Strike @ 3097 78463$010 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	09/28/2015	901	2,790,397	3,097.0000	288,339	0	0	56,212		56,212	(201,484)	(39,337)	0	0	N/A		N/A
EURO STOXX 50 PUTS 10/26/2015 Strike @ 3097 78463$011 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	10/26/2015	901	2,790,397	3,097.0000	301,177	0	0	65,758		65,758	(205,428)	(41,088)	0	0	N/A		N/A
EURO STOXX 50 PUTS 11/25/2015 Strike @ 3227.75 78463$012 SX5E	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	864	2,788,992	3,228.0000	306,551	0	0	96,828		96,828	(249,061)	(43,765)	0	0	N/A		N/A
FTSE 100 PUTS 04/27/2015 Strike @ 6549.9 50424$005 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	04/27/2015	583	3,818,650	6,550.0000	256,355	0	0	36,452		36,452	(191,294)	(17,046)	0	0	N/A		N/A
FTSE 100 PUTS 05/26/2015 Strike @ 6549.9 50424$006 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	05/26/2015	583	3,818,650	6,550.0000	289,158	0	0	84,811		84,811	(182,127)	(19,227)	0	0	N/A		N/A
FTSE 100 PUTS 06/26/2015 Strike @ 6549.9 50424$007 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	06/26/2015	583	3,818,650	6,550.0000	317,102	0	0	124,392		124,392	(177,147)	(21,094)	0	0	N/A		N/A
FTSE 100 PUTS 07/27/2015 Strike @ 6549.9 50424$008 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	07/27/2015	583	3,818,650	6,550.0000	335,934	0	0	150,217		150,217	(173,995)	(22,341)	0	0	N/A		N/A
FTSE 100 PUTS 08/26/2015 Strike @ 6549.9 50424$009 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	08/26/2015	583	3,818,650	6,550.0000	373,597	0	0	189,919		189,919	(172,791)	(24,846)	0	0	N/A		N/A
FTSE 100 PUTS 09/28/2015 Strike @ 6549.9 50424$010 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	09/28/2015	583	3,818,650	6,550.0000	393,644	0	0	215,169		215,169	(169,429)	(26,183)	0	0	N/A		N/A
FTSE 100 PUTS 10/26/2015 Strike @ 6549.9 50424$011 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/06/2014	10/26/2015	583	3,818,650	6,550.0000	411,868	0	0	236,853		236,853	(167,512)	(27,395)	0	0	N/A		N/A

Statement as of March 31, 2015 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
FTSE 100 PUTS 11/25/2015 Strike @ 6735.771 50424$012 UKX	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	567	3,819,312	6,736.0000	428,351	0	0	322,036		322,036	(183,102)	(25,726)	0	0	N/A		N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 3905.80 73935$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	179	699,174	3,906.0000	55,090	0	0	17,837		17,837	(12,903)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/13/2015 Strike @ 4039.65 73935$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	173	698,920	4,040.0000	52,429	0	0	22,398		22,398	(14,686)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/26/2015 Strike @ 4153.73 73935$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	169	702,026	4,154.0000	52,710	0	0	28,347		28,347	(16,063)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 10/26/2015 Strike @ 4163.74 73935$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	336	1,399,104	4,164.0000	105,421	0	0	57,617		57,617	(32,373)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 11/12/2015 Strike @ 4192.50 73935$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	334	1,400,462	4,193.0000	104,300	0	0	63,453		63,453	(32,709)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 11/25/2015 Strike @ 4300.58 73935$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/01/2014	11/25/2015	488	2,098,888	4,301.0000	155,190	0	0	115,406		115,406	(49,546)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 12/10/2015 Strike @ 4288.38 73935$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/11/2014	12/10/2015	326	1,397,888	4,288.0000	107,240	0	0	77,907		77,907	(32,682)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 4/13/2015 Strike @ 3905.80 73935$053	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	04/13/2015	179	699,174	3,906.0000	37,590	0	0	176		176	(12,096)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 4/13/2015 Strike @ 4039.65 73935$041	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	04/13/2015	173	698,920	4,040.0000	35,070	0	0	607		607	(16,244)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 4/27/2015 Strike @ 4042.39 73935$030	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	04/27/2015	173	699,266	4,042.0000	36,959	0	0	2,213		2,213	(15,884)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 4/27/2015 Strike @ 4047.05 73935$006	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	04/27/2015	173	700,131	4,047.0000	36,891	0	0	2,383		2,383	(16,687)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 4/27/2015 Strike @ 4053.58 73935$018	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	04/27/2015	173	701,342	4,054.0000	36,470	0	0	2,475		2,475	(16,875)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 5/11/2015 Strike @ 3905.80 73935$054	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	05/11/2015	179	699,174	3,906.0000	40,601	0	0	2,287		2,287	(13,244)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 5/11/2015 Strike @ 4039.65 73935$042	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	05/11/2015	173	698,920	4,040.0000	38,009	0	0	4,192		4,192	(16,403)	0	0	0	N/A		N/A

Statement as of March 31, 2015 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
NASDAQ 100 PUTS 5/26/2015 Strike @ 4042.39 73935$031	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	05/26/2015	173	699,266	4,042.0000	40,249	0	0	6,244		6,244	(15,615)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 5/26/2015 Strike @ 4047.05 73935$007	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	05/26/2015	173	700,131	4,047.0000	39,972	0	0	6,469		6,469	(16,365)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 5/26/2015 Strike @ 4053.58 73935$019	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	05/26/2015	173	701,342	4,054.0000	39,411	0	0	6,626		6,626	(16,507)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 6/11/2015 Strike @ 3905.80 73935$055	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	06/11/2015	179	699,174	3,906.0000	43,680	0	0	5,588		5,588	(13,419)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 6/11/2015 Strike @ 4039.65 73935$043	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	06/11/2015	173	698,920	4,040.0000	41,159	0	0	8,489		8,489	(15,996)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 6/26/2015 Strike @ 4042.39 73935$032	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	06/26/2015	173	699,266	4,042.0000	43,259	0	0	10,599		10,599	(14,832)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 6/26/2015 Strike @ 4047.05 73935$008	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	06/26/2015	173	700,131	4,047.0000	43,121	0	0	10,652		10,652	(15,920)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 6/26/2015 Strike @ 4053.58 73935$020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	06/26/2015	173	701,342	4,054.0000	42,421	0	0	10,845		10,845	(16,040)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/13/2015 Strike @ 3905.80 73935$056	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	07/13/2015	179	699,174	3,906.0000	46,760	0	0	8,997		8,997	(13,321)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/13/2015 Strike @ 4039.65 73935$044	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	07/13/2015	173	698,920	4,040.0000	44,169	0	0	12,543		12,543	(15,568)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4042.39 73935$033	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	07/27/2015	173	699,266	4,042.0000	45,709	0	0	14,080		14,080	(14,394)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4047.05 73935$009	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	07/27/2015	173	700,131	4,047.0000	45,991	0	0	14,460		14,460	(15,536)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 7/27/2015 Strike @ 4053.58 73935$021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	07/27/2015	173	701,342	4,054.0000	45,291	0	0	14,677		14,677	(15,642)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/11/2015 Strike @ 3905.80 73935$057	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	08/11/2015	179	699,174	3,906.0000	49,490	0	0	11,999		11,999	(13,188)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/11/2015 Strike @ 4039.65 73935$045	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	08/11/2015	173	698,920	4,040.0000	46,900	0	0	15,962		15,962	(15,248)	0	0	0	N/A		N/A

Statement as of March 31, 2015 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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NASDAQ 100 PUTS 8/26/2015 Strike @ 4042.39 73935$034	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	08/26/2015	173	699,266	4,042.0000	48,719	0	0	17,514		17,514	(14,313)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4047.05 73935$010	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	08/26/2015	173	700,131	4,047.0000	48,651	0	0	17,904		17,904	(15,194)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 8/26/2015 Strike @ 4053.58 73935$022	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	08/26/2015	173	701,342	4,054.0000	47,951	0	0	18,138		18,138	(15,291)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/11/2015 Strike @ 3905.80 73935$058	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	09/11/2015	179	699,174	3,906.0000	52,289	0	0	15,052		15,052	(12,992)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/11/2015 Strike @ 4039.65 73935$046	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	09/11/2015	173	698,920	4,040.0000	49,629	0	0	19,344		19,344	(14,917)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4042.39 73935$035	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	09/28/2015	173	699,266	4,042.0000	51,029	0	0	20,429		20,429	(14,230)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4047.05 73935$011	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	09/28/2015	173	700,131	4,047.0000	51,381	0	0	21,300		21,300	(14,887)	0	0	0	N/A		N/A
NASDAQ 100 PUTS 9/28/2015 Strike @ 4053.58 73935$023	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	09/28/2015	173	701,342	4,054.0000	50,749	0	0	21,546		21,546	(14,978)	0	0	0	N/A		N/A
NIKKEI 225 PUTS 04/27/2015 Strike @ 16881.82 74016$005 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	04/27/2015	11,851	200,068,582	16,882.0000	121,039	0	0	3,230		3,230	(67,076)	(5,092)	0	0	N/A		N/A
NIKKEI 225 PUTS 05/26/2015 Strike @ 16881.82 74016$006 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	05/26/2015	11,851	200,068,582	16,882.0000	129,746	0	0	9,167		9,167	(70,136)	(5,458)	0	0	N/A		N/A
NIKKEI 225 PUTS 06/26/2015 Strike @ 16881.82 74016$007 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	06/26/2015	11,851	200,068,582	16,882.0000	139,498	0	0	16,579		16,579	(72,235)	(5,869)	0	0	N/A		N/A
NIKKEI 225 PUTS 07/27/2015 Strike @ 16881.82 74016$008 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	07/27/2015	11,851	200,068,582	16,882.0000	148,206	0	0	23,380		23,380	(73,392)	(6,235)	0	0	N/A		N/A
NIKKEI 225 PUTS 08/26/2015 Strike @ 16881.82 74016$009 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	08/26/2015	11,851	200,068,582	16,882.0000	155,869	0	0	29,640		29,640	(74,130)	(6,557)	0	0	N/A		N/A
NIKKEI 225 PUTS 09/28/2015 Strike @ 16881.82 74016$010 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	09/28/2015	11,851	200,068,582	16,882.0000	168,583	0	0	37,600		37,600	(77,102)	(7,092)	0	0	N/A		N/A
NIKKEI 225 PUTS 10/26/2015 Strike @ 16881.82 74016$011 NKY	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/06/2014	10/26/2015	11,851	200,068,582	16,882.0000	174,155	0	0	42,669		42,669	(77,196)	(7,326)	0	0	N/A		N/A

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
NIKKEI 225 PUTS 11/25/2015 Strike @ 17313.4 74016$012 NKY	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	11/26/2014	11/25/2015	11,552	199,999,776	17,313.0000	159,918	0	0	55,676		55,676	(75,037)	(3,153)	0	0	N/A		N/A
RUSSELL 2000 PUTS 04/27/2015 Strike @ 1107.33 46428$030	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	04/27/2015	2,167	2,398,869	1,107.0000	164,873	0	0	2,319		2,319	(57,543)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 04/27/2015 Strike @ 1116.14 46428$006	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	04/27/2015	2,150	2,399,400	1,116.0000	161,270	0	0	3,198		3,198	(60,987)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 04/27/2015 Strike @ 1116.75 46428$018	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	04/27/2015	2,149	2,400,433	1,117.0000	161,762	0	0	3,237		3,237	(61,205)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 05/26/2015 Strike @ 1107.33 46428$031	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	05/26/2015	2,167	2,398,869	1,107.0000	177,595	0	0	11,820		11,820	(61,813)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 05/26/2015 Strike @ 1116.14 46428$007	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	05/26/2015	2,150	2,399,400	1,116.0000	173,527	0	0	13,110		13,110	(65,357)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 05/26/2015 Strike @ 1116.75 46428$019	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	05/26/2015	2,149	2,400,433	1,117.0000	173,990	0	0	13,207		13,207	(65,541)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 06/26/2015 Strike @ 1107.33 46428$032	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	06/26/2015	2,167	2,398,869	1,107.0000	192,008	0	0	24,628		24,628	(64,234)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 06/26/2015 Strike @ 1116.14 46428$008	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	06/26/2015	2,150	2,399,400	1,116.0000	185,998	0	0	25,766		25,766	(67,517)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 06/26/2015 Strike @ 1116.75 46428$020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	06/26/2015	2,149	2,400,433	1,117.0000	186,477	0	0	25,908		25,908	(67,676)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1107.33 46428$033	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	07/27/2015	2,167	2,398,869	1,107.0000	202,325	0	0	36,169		36,169	(64,288)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1116.14 46428$009	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	07/27/2015	2,150	2,399,400	1,116.0000	197,524	0	0	38,541		38,541	(68,590)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 07/27/2015 Strike @ 1116.75 46428$021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	07/27/2015	2,149	2,400,433	1,117.0000	197,996	0	0	38,717		38,717	(68,728)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1107.33 46428$034	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	08/26/2015	2,167	2,398,869	1,107.0000	213,595	0	0	47,942		47,942	(64,262)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 08/26/2015 Strike @ 1116.14 46428$010	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	08/26/2015	2,150	2,399,400	1,116.0000	208,082	0	0	50,799		50,799	(69,074)	0	0	0	N/A		N/A

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RUSSELL 2000 PUTS 08/26/2015 Strike @ 1116.75 46428$022	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	08/26/2015	2,149	2,400,433	1,117.0000	208,569	0	0	50,999		50,999	(69,198)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1107.33 46428$035	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	09/28/2015	2,167	2,398,869	1,107.0000	225,364	0	0	59,044		59,044	(64,525)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1116.14 46428$011	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	09/28/2015	2,150	2,399,400	1,116.0000	219,113	0	0	63,660		63,660	(68,974)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 09/28/2015 Strike @ 1116.75 46428$023	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	09/28/2015	2,149	2,400,433	1,117.0000	219,594	0	0	63,881		63,881	(69,087)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1061.81 46428$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	2,260	2,400,120	1,062.0000	237,127	0	0	51,404		51,404	(59,354)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/13/2015 Strike @ 1094.51 46428$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	2,193	2,401,335	1,095.0000	225,832	0	0	61,599		61,599	(64,931)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1169.39 46428$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	2,052	2,398,788	1,169.0000	215,045	0	0	97,492		97,492	(77,645)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 10/26/2015 Strike @ 1171.77 46428$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	4,096	4,800,512	1,172.0000	430,078	0	0	197,355		197,355	(156,111)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 11/12/2015 Strike @ 1185.13 46428$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	4,050	4,799,250	1,185.0000	427,700	0	0	225,000		225,000	(158,822)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 11/25/2015 Strike @ 1158.65 46428$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/01/2014	11/25/2015	6,214	7,202,026	1,159.0000	652,320	0	0	308,216		308,216	(210,683)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 12/10/2015 Strike @ 1175.63 46428$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/11/2014	12/10/2015	4,083	4,801,608	1,176.0000	435,360	0	0	233,525		233,525	(143,815)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 4/13/2015 Strike @ 1061.81 46428$053	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	04/13/2015	2,260	2,400,120	1,062.0000	161,520	0	0	47		47	(38,890)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 4/13/2015 Strike @ 1094.51 46428$041	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	04/13/2015	2,193	2,401,335	1,095.0000	154,326	0	0	152		152	(48,864)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 5/11/2015 Strike @ 1061.81 46428$054	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	05/11/2015	2,260	2,400,120	1,062.0000	174,721	0	0	3,313		3,313	(47,431)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 5/11/2015 Strike @ 1094.51 46428$042	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	05/11/2015	2,193	2,401,335	1,095.0000	167,768	0	0	5,488		5,488	(56,737)	0	0	0	N/A		N/A

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RUSSELL 2000 PUTS 6/11/2015 Strike @ 1061.81 46428$055	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	06/11/2015	2,260	2,400,120	1,062.0000	188,395	0	0	11,067		11,067	(52,606)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 6/11/2015 Strike @ 1094.51 46428$043	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	06/11/2015	2,193	2,401,335	1,095.0000	181,210	0	0	15,624		15,624	(60,817)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 7/13/2015 Strike @ 1061.81 46428$056	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	07/13/2015	2,260	2,400,120	1,062.0000	201,595	0	0	20,972		20,972	(55,771)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 7/13/2015 Strike @ 1094.51 46428$044	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	07/13/2015	2,193	2,401,335	1,095.0000	193,686	0	0	27,468		27,468	(63,079)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 8/11/2015 Strike @ 1061.81 46428$057	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	08/11/2015	2,260	2,400,120	1,062.0000	213,349	0	0	30,558		30,558	(57,671)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 8/11/2015 Strike @ 1094.51 46428$045	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	08/11/2015	2,193	2,401,335	1,095.0000	204,475	0	0	38,478		38,478	(64,308)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 9/11/2015 Strike @ 1061.81 46428$058	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	09/11/2015	2,260	2,400,120	1,062.0000	225,351	0	0	40,946		40,946	(58,894)	0	0	0	N/A		N/A
RUSSELL 2000 PUTS 9/11/2015 Strike @ 1094.51 46428$046	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	09/11/2015	2,193	2,401,335	1,095.0000	215,044	0	0	50,100		50,100	(64,953)	0	0	0	N/A		N/A
S&P 500 PUTS 01/03/2017 Strike @ 1438.24 78462F$25	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	01/03/2017	370	532,060	1,438.0000	216,283	0	0	17,741		17,741	(3,358)	0	0	0	N/A		N/A
S&P 500 PUTS 01/29/2021 Strike @ 1286.12 78462F$68	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	01/29/2021	75	96,450	1,286.0000	21,324	0	0	10,369		10,369	199	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2017 Strike @ 1380.71 78462F$26	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	01/31/2017	375	517,875	1,381.0000	205,656	0	0	16,240		16,240	(3,019)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2018 Strike @ 1723.00 78462F$39	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	01/31/2018	275	473,825	1,723.0000	208,728	0	0	41,092		41,092	(3,081)	0	0	0	N/A		N/A
S&P 500 PUTS 01/31/2020 Strike @ 1380.00 78462F$56	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/31/2020	115	158,700	1,380.0000	37,835	0	0	15,746		15,746	(9)	0	0	0	N/A		N/A
S&P 500 PUTS 02/26/2021 Strike @ 1327.22 78462F$69	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	02/26/2021	95	126,065	1,327.0000	28,446	0	0	14,301		14,301	318	0	0	0	N/A		N/A

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 02/28/2017 Strike @ 1439.00 78462F$27	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	02/28/2017	780	1,122,420	1,439.0000	455,992	0	0	41,630		41,630	(6,972)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2018 Strike @ 1653.00 78462F$40	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	02/28/2018	450	743,850	1,653.0000	320,843	0	0	60,488		60,488	(4,494)	0	0	0	N/A		N/A
S&P 500 PUTS 02/28/2020 Strike @ 1380.00 78462F$57	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	01/28/2020	65	89,700	1,380.0000	21,385	0	0	9,058		9,058	11	0	0	0	N/A		N/A
S&P 500 PUTS 02/29/2016 Strike @ 1383.00 78462F$16	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	02/29/2016	1,115	1,542,045	1,383.0000	614,204	0	0	17,488		17,488	(9,919)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2018 Strike @ 1653.00 78462F$41	Variable Annuities	Exhibit 5	Product equity risk	JPMorgan 8I5DZWZKVSZI1NUHU748	12/31/2008	03/29/2018	200	330,600	1,653.0000	142,403	0	0	27,610		27,610	(1,872)	0	0	0	N/A		N/A
S&P 500 PUTS 03/29/2019 Strike @ 850.00 78462F$49	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	03/29/2019	800	680,000	850.0000	205,000	0	0	22,816		22,816	(1,638)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2017 Strike @ 1423.00 78462F$28	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	03/31/2017	90	128,070	1,423.0000	51,711	0	0	4,901		4,901	(771)	0	0	0	N/A		N/A
S&P 500 PUTS 03/31/2021 Strike @ 1325.83 78462F$70	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	03/31/2021	155	205,530	1,326.0000	46,387	0	0	23,652		23,652	582	0	0	0	N/A		N/A
S&P 500 PUTS 04/27/2015 Strike @ 1979.49 78462$018	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	04/27/2015	1,162	2,299,598	1,979.0000	113,392	0	0	10,294		10,294	(50,087)	0	0	0	N/A		N/A
S&P 500 PUTS 04/27/2015 Strike @ 1982.47 78462$006	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	04/27/2015	1,160	2,299,120	1,982.0000	112,699	0	0	10,717		10,717	(50,443)	0	0	0	N/A		N/A
S&P 500 PUTS 04/28/2017 Strike @ 1469.00 78462F$29	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	04/28/2017	265	389,285	1,469.0000	159,657	0	0	16,852		16,852	(2,434)	0	0	0	N/A		N/A
S&P 500 PUTS 04/29/2016 Strike @ 1435.00 78462F$17 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	04/29/2016	385	552,475	1,435.0000	225,567	0	0	9,568		9,568	(3,721)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2018 Strike @ 1129.00 78462F$42	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	04/30/2018	170	191,930	1,129.0000	68,063	0	0	7,769		7,769	(731)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2019 Strike @ 1149.00 78462F$50	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	04/30/2019	295	338,955	1,149.0000	90,323	0	0	20,749		20,749	(425)	0	0	0	N/A		N/A
S&P 500 PUTS 04/30/2021 Strike @ 1363.61 78462F$71	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	04/30/2021	120	163,680	1,364.0000	37,620	0	0	19,779		19,779	547	0	0	0	N/A		N/A

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 PUTS 05/26/2015 Strike @ 1979.49 78462$019	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	05/26/2015	1,162	2,299,598	1,979.0000	123,965	0	0	26,014		26,014	(46,492)	0	0	0	N/A		N/A
S&P 500 PUTS 05/26/2015 Strike @ 1982.47 78462$007	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	05/26/2015	1,160	2,299,120	1,982.0000	123,280	0	0	26,642		26,642	(46,692)	0	0	0	N/A		N/A
S&P 500 PUTS 05/28/2021 Strike @ 1257.60 78462F$72	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	05/28/2021	393	494,394	1,258.0000	145,214	0	0	54,357		54,357	2,278	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2016 Strike @ 1499.00 78462F$18 2796	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2016	810	1,214,190	1,499.0000	509,129	0	0	27,771		27,771	(8,872)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1500.00 78462F$30	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	05/31/2017	415	622,500	1,500.0000	257,995	0	0	29,819		29,819	(3,956)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2017 Strike @ 1562.43 78462F$31	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	05/31/2017	545	851,290	1,562.0000	362,705	0	0	45,873		45,873	(5,922)	0	0	0	N/A		N/A
S&P 500 PUTS 05/31/2019 Strike @ 1149.00 78462F$51	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	06/17/2009	05/31/2019	385	442,365	1,149.0000	117,336	0	0	27,848		27,848	(486)	0	0	0	N/A		N/A
S&P 500 PUTS 06/26/2015 Strike @ 1979.49 78462$020	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	06/26/2015	1,162	2,299,598	1,979.0000	134,550	0	0	42,600		42,600	(41,866)	0	0	0	N/A		N/A
S&P 500 PUTS 06/26/2015 Strike @ 1982.47 78462$008	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	06/26/2015	1,160	2,299,120	1,982.0000	133,628	0	0	43,334		43,334	(41,998)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2015 Strike @ 1366.40 78462F$09 2054	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2015	1,870	2,554,420	1,366.0000	1,012,094	0	0	1,222		1,222	(11,419)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2016 Strike @ 1356.00 78462F$19	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	06/30/2016	255	345,780	1,356.0000	136,150	0	0	6,071		6,071	(2,038)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2017 Strike @ 1547.69 78462F$32	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	06/30/2017	300	464,400	1,548.0000	196,568	0	0	25,472		25,472	(3,010)	0	0	0	N/A		N/A
S&P 500 PUTS 06/30/2021 Strike @ 1257.60 78462F$73	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	06/30/2021	621	781,218	1,258.0000	230,056	0	0	87,230		87,230	3,829	0	0	0	N/A		N/A
S&P 500 PUTS 07/27/2015 Strike @ 1979.49 78462$021	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	07/27/2015	1,162	2,299,598	1,979.0000	143,985	0	0	55,045		55,045	(40,024)	0	0	0	N/A		N/A
S&P 500 PUTS 07/27/2015 Strike @ 1982.47 78462$009	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	07/27/2015	1,160	2,299,120	1,982.0000	143,293	0	0	55,828		55,828	(40,134)	0	0	0	N/A		N/A

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S&P 500 PUTS 07/29/2016 Strike @ 1356.00 78462F$20	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	07/29/2016	545	739,020	1,356.0000	290,971	0	0	14,191		14,191	(4,359)	0	0	0	N/A		N/A
S&P 500 PUTS 07/30/2021 Strike @ 1257.60 78462F$74	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	07/30/2021	203	255,374	1,258.0000	75,313	0	0	28,891		28,891	1,324	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2015 Strike @ 1244.40 78462F$10 2054	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2015	655	814,820	1,244.0000	303,606	0	0	520		520	(2,789)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2017 Strike @ 1562.43 78462F$33	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	07/31/2017	400	624,800	1,562.0000	265,607	0	0	36,482		36,482	(3,979)	0	0	0	N/A		N/A
S&P 500 PUTS 07/31/2018 Strike @ 1129.00 78462F$45	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	07/31/2018	435	491,115	1,129.0000	167,962	0	0	22,282		22,282	(1,485)	0	0	0	N/A		N/A
S&P 500 PUTS 08/26/2015 Strike @ 1979.49 78462$022	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	08/26/2015	1,162	2,299,598	1,979.0000	153,873	0	0	67,508		67,508	(37,885)	0	0	0	N/A		N/A
S&P 500 PUTS 08/26/2015 Strike @ 1982.47 78462$010	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	08/26/2015	1,160	2,299,120	1,982.0000	152,945	0	0	68,340		68,340	(37,974)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2016 Strike @ 1421.00 78462F$21	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	08/31/2016	505	717,605	1,421.0000	290,159	0	0	17,503		17,503	(4,625)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2017 Strike @ 1547.69 78462F$34	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	08/31/2017	550	851,400	1,548.0000	359,756	0	0	50,491		50,491	(5,143)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2018 Strike @ 1129.00 78462F$46	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	02/05/2009	08/31/2018	215	242,735	1,129.0000	82,984	0	0	11,455		11,455	(673)	0	0	0	N/A		N/A
S&P 500 PUTS 08/31/2021 Strike @ 1257.60 78462F$75	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	08/31/2021	223	280,534	1,258.0000	83,041	0	0	32,038		32,038	1,311	0	0	0	N/A		N/A
S&P 500 PUTS 09/28/2015 Strike @ 1979.49 78462$023	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/29/2014	09/28/2015	1,162	2,299,598	1,979.0000	163,296	0	0	78,864		78,864	(36,851)	0	0	0	N/A		N/A
S&P 500 PUTS 09/28/2015 Strike @ 1982.47 78462$011	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	09/26/2014	09/28/2015	1,160	2,299,120	1,982.0000	162,377	0	0	79,727		79,727	(36,932)	0	0	0	N/A		N/A
S&P 500 PUTS 09/29/2017 Strike @ 1674.00 78462F$35	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	09/29/2017	360	602,640	1,674.0000	262,906	0	0	43,636		43,636	(4,052)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2015 Strike @ 1258.00 78462F$11 5031	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	09/30/2015	980	1,232,840	1,258.0000	448,262	0	0	3,247		3,247	(5,115)	0	0	0	N/A		N/A

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S&P 500 PUTS 09/30/2015 Strike @ 1272.00 78462F$12 8431	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank 7LTWFZYICNSX8D621K86	12/31/2008	09/30/2015	480	610,560	1,272.0000	231,924	0	0	1,362		1,362	(2,736)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2016 Strike @ 1374.00 78462F$22	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	09/30/2016	605	831,270	1,374.0000	329,719	0	0	19,746		19,746	(4,998)	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2019 Strike @ 1370.00 78462F$52	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	09/30/2019	240	328,800	1,370.0000	81,238	0	0	29,706		29,706	180	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2020 Strike @ 1141.20 78462F$64	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	09/30/2020	20	22,820	1,141.0000	4,658	0	0	1,960		1,960	6	0	0	0	N/A		N/A
S&P 500 PUTS 09/30/2021 Strike @ 1257.60 78462F$76	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	09/30/2021	114	143,412	1,258.0000	42,517	0	0	16,586		16,586	703	0	0	0	N/A		N/A
S&P 500 PUTS 10/13/2015 Strike @ 1920.39 78462$059	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	10/13/2015	1,198	2,300,160	1,920.0000	178,249	0	0	68,705		68,705	(34,036)	0	0	0	N/A		N/A
S&P 500 PUTS 10/13/2015 Strike @ 1965.61 78462$047	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	10/13/2015	1,170	2,300,220	1,966.0000	168,135	0	0	80,374		80,374	(35,418)	0	0	0	N/A		N/A
S&P 500 PUTS 10/26/2015 Strike @ 2016.94 78462$060	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	1,140	2,299,380	2,017.0000	163,764	0	0	100,277		100,277	(35,906)	0	0	0	N/A		N/A
S&P 500 PUTS 10/26/2015 Strike @ 2020.44 78462$061	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/05/2014	10/26/2015	2,277	4,599,540	2,020.0000	327,986	0	0	202,915		202,915	(71,937)	0	0	0	N/A		N/A
S&P 500 PUTS 10/29/2021 Strike @ 1257.60 78462F$77	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	10/29/2021	211	265,438	1,258.0000	78,819	0	0	31,075		31,075	1,377	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2015 Strike @ 1052.00 78462F$13 8431	Variable Annuities	Exhibit 5	Product equity risk	Deutsche Bank 7LTWFZYICNSX8D621K86	12/31/2008	10/30/2015	305	320,860	1,052.0000	108,202	0	0	397		397	(727)	0	0	0	N/A		N/A
S&P 500 PUTS 10/30/2020 Strike @ 1183.26 78462F$65	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	10/30/2020	25	29,575	1,183.0000	6,185	0	0	2,719		2,719	26	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2016 Strike @ 1388.00 78462F$23	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2016	625	867,500	1,388.0000	345,759	0	0	22,696		22,696	(5,260)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2017 Strike @ 1629.00 78462F$36	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	10/31/2017	700	1,140,300	1,629.0000	490,100	0	0	79,597		79,597	(7,220)	0	0	0	N/A		N/A
S&P 500 PUTS 10/31/2019 Strike @ 1370.00 78462F$53	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	10/31/2019	305	417,850	1,370.0000	103,102	0	0	38,468		38,468	330	0	0	0	N/A		N/A

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S&P 500 PUTS 11/12/2015 Strike @ 2038.04 78462$062	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	11/12/2014	11/12/2015	2,257	4,599,766	2,038.0000	320,165	0	0	228,475		228,475	(69,661)	0	0	0	N/A		N/A
S&P 500 PUTS 11/25/2015 Strike @ 2057.13 78462$063	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/01/2014	11/25/2015	3,354	6,899,178	2,057.0000	481,620	0	0	370,838		370,838	(110,203)	0	0	0	N/A		N/A
S&P 500 PUTS 11/29/2019 Strike @ 1370.00 78462F$54	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/05/2010	11/29/2019	150	205,500	1,370.0000	50,664	0	0	19,293		19,293	211	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2015 Strike @ 1369.00 78462F$14 6815	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/31/2008	11/30/2015	680	930,920	1,369.0000	357,972	0	0	6,040		6,040	(5,495)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2016 Strike @ 1402.00 78462F$24	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2016	290	406,580	1,402.0000	163,035	0	0	11,767		11,767	(2,478)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2017 Strike @ 1644.00 78462F$37	Variable Annuities	Exhibit 5	Product equity risk	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/31/2008	11/30/2017	195	320,580	1,644.0000	138,306	0	0	23,566		23,566	(1,992)	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2020 Strike @ 1180.55 78462F$66	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	11/30/2020	45	53,145	1,181.0000	11,122	0	0	4,950		4,950	52	0	0	0	N/A		N/A
S&P 500 PUTS 11/30/2021 Strike @ 1257.60 78462F$78	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	11/30/2021	235	295,630	1,258.0000	88,085	0	0	35,114		35,114	1,597	0	0	0	N/A		N/A
S&P 500 PUTS 12/10/2015 Strike @ 2050.94 78462$064	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	12/11/2014	12/10/2015	2,243	4,600,393	2,051.0000	339,940	0	0	250,966		250,966	(72,874)	0	0	0	N/A		N/A
S&P 500 PUTS 12/29/2017 Strike @ 1723.00 78462F$38	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	12/31/2008	12/29/2017	215	370,445	1,723.0000	163,433	0	0	31,281		31,281	(2,547)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2015 Strike @ 1361.00 78462F$15 2438	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	12/31/2008	12/31/2015	630	857,430	1,361.0000	339,097	0	0	6,340		6,340	(5,195)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2018 Strike @ 850.00 78462F$48	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	04/21/2009	12/31/2018	1,600	1,360,000	850.0000	409,728	0	0	40,295		40,295	(3,357)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2019 Strike @ 1380.00 78462F$55	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital AC28XWWI3WIBK2824319	03/23/2010	12/31/2019	190	262,200	1,380.0000	62,700	0	0	25,555		25,555	(71)	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2020 Strike @ 1257.64 78462F$67	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	05/18/2011	12/31/2020	65	81,770	1,258.0000	17,796	0	0	8,416		8,416	143	0	0	0	N/A		N/A
S&P 500 PUTS 12/31/2021 Strike @ 1257.60 78462F$79	Variable Annuities	Exhibit 5	Product equity risk	JP Morgan 8I5DZWZKVSZI1NUHU748	01/25/2012	12/31/2021	517	650,386	1,258.0000	194,165	0	0	78,280		78,280	3,687	0	0	0	N/A		N/A

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S&P 500 PUTS 3/31/2020 Strike @ 1089.41 78462F$58	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	06/17/2010	03/31/2020	315	343,035	1,089.0000	93,410	0	0	25,060		25,060	(317)	0	0	0	N/A		N/A
S&P 500 PUTS 4/13/2015 Strike @ 1920.39 78462$053	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	04/13/2015	1,198	2,300,160	1,920.0000	117,527	0	0	995		995	(41,042)	0	0	0	N/A		N/A
S&P 500 PUTS 4/13/2015 Strike @ 1965.61 78462$041	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	04/13/2015	1,170	2,300,220	1,966.0000	108,330	0	0	2,751		2,751	(48,691)	0	0	0	N/A		N/A
S&P 500 PUTS 4/27/2015 Strike @ 1971.42 78462$030	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	04/27/2015	1,167	2,300,157	1,971.0000	116,375	0	0	8,514		8,514	(48,324)	0	0	0	N/A		N/A
S&P 500 PUTS 4/30/2020 Strike @ 1089.41 78462F$59	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	06/17/2010	04/30/2020	250	272,250	1,089.0000	74,010	0	0	20,270		20,270	(193)	0	0	0	N/A		N/A
S&P 500 PUTS 5/11/2015 Strike @ 1920.39 78462$054	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	05/11/2015	1,198	2,300,160	1,920.0000	127,648	0	0	10,129		10,129	(42,387)	0	0	0	N/A		N/A
S&P 500 PUTS 5/11/2015 Strike @ 1965.61 78462$042	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	05/11/2015	1,170	2,300,220	1,966.0000	118,451	0	0	15,910		15,910	(46,856)	0	0	0	N/A		N/A
S&P 500 PUTS 5/26/2015 Strike @ 1971.42 78462$031	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	05/26/2015	1,167	2,300,157	1,971.0000	126,957	0	0	23,761		23,761	(45,108)	0	0	0	N/A		N/A
S&P 500 PUTS 5/29/2020 Strike @ 1049.00 78462F$60	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	05/29/2020	135	141,615	1,049.0000	41,303	0	0	10,191		10,191	(91)	0	0	0	N/A		N/A
S&P 500 PUTS 5/31/2018 Strike @ 1129.00 78462F$43	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	05/31/2018	1,530	1,727,370	1,129.0000	612,719	0	0	72,967		72,967	(6,233)	0	0	0	N/A		N/A
S&P 500 PUTS 6/11/2015 Strike @ 1920.39 78462$055	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/10/2014	06/11/2015	1,198	2,300,160	1,920.0000	139,145	0	0	23,788		23,788	(40,350)	0	0	0	N/A		N/A
S&P 500 PUTS 6/11/2015 Strike @ 1965.61 78462$043	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse ANGGYXNX0JLX3X63JN86	10/08/2014	06/11/2015	1,170	2,300,220	1,966.0000	129,720	0	0	32,037		32,037	(43,164)	0	0	0	N/A		N/A
S&P 500 PUTS 6/26/2015 Strike @ 1971.42 78462$032	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	09/30/2014	06/26/2015	1,167	2,300,157	1,971.0000	137,772	0	0	39,461		39,461	(41,489)	0	0	0	N/A		N/A
S&P 500 PUTS 6/29/2018 Strike @ 1129.00 78462F$44	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas KVQR4N79VEW8JPSK1K14	01/28/2009	06/29/2018	640	722,560	1,129.0000	256,288	0	0	31,652		31,652	(2,339)	0	0	0	N/A		N/A
S&P 500 PUTS 6/30/2020 Strike @ 1049.00 78462F$61	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital... AC28XWWI3WIBK2824319	10/05/2010	06/30/2020	120	125,880	1,049.0000	35,208	0	0	9,264		9,264	(10)	0	0	0	N/A		N/A

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S&P 500 PUTS 7/13/2015 Strike @ 1920.39 78462$056	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014	07/13/2015	1,198	2,300,160	1,920.0000	149,505	0	0	36,259		36,259	(38,548)	0	0	0	N/A		N/A
S&P 500 PUTS 7/13/2015 Strike @ 1965.61 78462$044	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014	07/13/2015	1,170	2,300,220	1,966.0000	140,075	0	0	45,790		45,790	(40,707)	0	0	0	N/A		N/A
S&P 500 PUTS 7/27/2015 Strike @ 1971.42 78462$033	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014	07/27/2015	1,167	2,300,157	1,971.0000	146,744	0	0	51,669		51,669	(39,113)	0	0	0	N/A		N/A
S&P 500 PUTS 7/31/2020 Strike @ 1049.33 78462F$62	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	07/31/2020	105	110,145	1,049.0000	30,864	0	0	8,266		8,266	16	0	0	0	N/A		N/A
S&P 500 PUTS 8/11/2015 Strike @ 1920.39 78462$057	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014	08/11/2015	1,198	2,300,160	1,920.0000	158,703	0	0	47,420		47,420	(36,608)	0	0	0	N/A		N/A
S&P 500 PUTS 8/11/2015 Strike @ 1965.61 78462$045	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014	08/11/2015	1,170	2,300,220	1,966.0000	149,038	0	0	57,834		57,834	(38,380)	0	0	0	N/A		N/A
S&P 500 PUTS 8/26/2015 Strike @ 1971.42 78462$034	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014	08/26/2015	1,167	2,300,157	1,971.0000	156,859	0	0	64,038		64,038	(37,304)	0	0	0	N/A		N/A
S&P 500 PUTS 8/312020 Strike @ 1049.33 78462F$63	Variable Annuities	Exhibit 5	Product equity risk	Barclays Capital	AC28XWWI3WIBK2824319	10/05/2010	08/31/2020	120	125,880	1,049.0000	35,348	0	0	9,612		9,612	5	0	0	0	N/A		N/A
S&P 500 PUTS 9/11/2015 Strike @ 1920.39 78462$058	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/10/2014	09/11/2015	1,198	2,300,160	1,920.0000	169,051	0	0	58,476		58,476	(35,289)	0	0	0	N/A		N/A
S&P 500 PUTS 9/11/2015 Strike @ 1965.61 78462$046	Variable Annuities	Exhibit 5	Product equity risk	Credit Suisse	ANGGYXNX0JLX3X63JN86	10/08/2014	09/11/2015	1,170	2,300,220	1,966.0000	159,160	0	0	69,612		69,612	(36,845)	0	0	0	N/A		N/A
S&P 500 PUTS 9/28/2015 Strike @ 1971.42 78462$035	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	09/30/2014	09/28/2015	1,167	2,300,157	1,971.0000	166,285	0	0	75,332		75,332	(35,915)	0	0	0	N/A		N/A
S&P 500 PUTS 9/28/2018 Strike @ 1129.00 78462F$47	Variable Annuities	Exhibit 5	Product equity risk	BNP Paribas	KVQR4N79VEW8JPSK1K14	02/05/2009	06/28/2018	655	739,495	1,129.0000	252,601	0	0	35,830		35,830	(2,015)	0	0	0	N/A		N/A
0099999. Total-Purchased Options-Hedging Other-Put Options											36,586,832	0	0	8,865,181	XXX	8,865,181	(8,740,714)	(518,183)	0	0	0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other											36,586,832	0	0	8,865,181	XXX	8,865,181	(8,740,714)	(518,183)	0	0	0	XXX	XXX
0379999. Total-Purchased Options-Put Options											36,586,832	0	0	8,865,181	XXX	8,865,181	(8,740,714)	(518,183)	0	0	0	XXX	XXX
0429999. Total-Purchased Options											36,586,832	0	0	8,865,181	XXX	8,865,181	(8,740,714)	(518,183)	0	0	0	XXX	XXX
Swaps - Hedging Effective - Foreign Exchange																							
Cross currency swap	Euro bond hedge	Sch D	Currency	Credit Suisse	ANGGYXNX0JLX3X63JN86	09/18/2014	11/12/2024	0	0	0	0	0	0	0		0	0	0	0	0	0		100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total-Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Total-Hedging Other										36,586,832	0	0	8,865,181	XXX	8,865,181	(8,740,714)	(518,183)	0	0	0	XXX	XXX
1449999. TOTAL										36,586,832	0	0	8,865,181	XXX	8,865,181	(8,740,714)	(518,183)	0	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
BPM5.......	........(1,704)	(1,065,000)	BP CURRENCY FUTURE.....................	Variable Annuities..................................	Exhibit 5.	equity risk	.06/17/2015	CME........................ SNZ2OJLFK8MNNCLQOF39.	.03/10/2015	..........145.8255	..........148.3700	2,709,881	2,709,881	0	0	0	2,709,881	2,709,881	....(2,982,000)	...................n/a	625
VGM5......	........(2,152)	....(23,112)	DJ EURO STOXX 50............................	Variable Annuities..................................	Exhibit 5.	equity risk	.06/19/2015	EUX........................	.03/11/2015	.......3,699.3095	.......3,631.0000	....(1,578,801)	........(1,578,801)	0	0	0	....(1,578,801)	......(1,578,801)	....(6,390,601)	...................n/a	11
ECM5.......	...........(616)	#########	EURO FX CURRENCY FUTURE..........	Variable Annuities..................................	Exhibit 5.	equity risk	.06/17/2015	CME........................ SNZ2OJLFK8MNNCLQOF39.	.03/10/2015	..............1.0667	..............1.0754	667,413	667,413	0	0	0	667,413	667,413	....(1,909,600)	...................n/a	125,000
ZM5.........	........(1,573)	....(23,351)	FTSE 100...	Variable Annuities..................................	Exhibit 5.	equity risk	.06/22/2015	LIF..........................	.03/11/2015	.......6,775.7708	.......6,727.0000	....(1,138,856)	........(1,138,856)	0	0	0	....(1,138,856)	......(1,138,856)	....(7,122,111)	...................n/a	15
JYM5.......	...........(365)	..(456,250)	JPN YEN CURRENCY FUTURE...........	Variable Annuities..................................	Exhibit 5.	equity risk	.06/17/2015	CME........................ SNZ2OJLFK8MNNCLQOF39.	.03/10/2015	............84.2219	............83.4600	.......(347,631)	...........(347,631)	0	0	0	.......(347,631)	.........(347,631)	....(1,095,000)	...................n/a	1,250
NQM5......	...........(933)	....(18,660)	NASDAQ 100 EMINI............................	Variable Annuities..................................	Exhibit 5.	equity risk	.06/19/2015	CME........................ SNZ2OJLFK8MNNCLQOF39.	.03/11/2015	.......4,335.6965	.......4,329.5000	.......(115,627)	...........(115,627)	0	0	0	.......(115,627)	.........(115,627)	....(3,358,800)	...................n/a	20
NKM5.......	...........(234)	......(1,951)	NIKKEI 225...	Variable Annuities..................................	Exhibit 5.	equity risk	.06/12/2015	OSE........................	.03/12/2015	.....19,875.9658	.....19,210.0000	....(1,299,445)	........(1,299,445)	0	0	0	....(1,299,445)	......(1,299,445)	....(1,287,804)	...................n/a	8
TAM5.......	........(2,280)	..(228,000)	RUSSELL 2000 MINI FUT.....................	Variable Annuities..................................	Exhibit 5.	equity risk	.06/19/2015	NYF........................	.03/11/2015	.......1,267.8879	.......1,248.9000	....(4,329,240)	........(4,329,240)	0	0	0	....(4,329,240)	......(4,329,240)	..(11,628,000)	...................n/a	100
ESM5.......	........(3,261)	..(163,050)	S&P500 EMINI FUT.............................	Variable Annuities..................................	Exhibit 5.	equity risk	.06/19/2015	CME........................ SNZ2OJLFK8MNNCLQOF39.	.03/11/2015	.......2,066.5042	.......2,060.8000	.......(930,065)	...........(930,065)	0	0	0	.......(930,065)	.........(930,065)	..(15,000,600)	...................n/a	50
13429999. Total-Short Futures-Hedging Other												....(6,362,372)	........(6,362,372)	0	0	0	....(6,362,372)	......(6,362,372)	..(50,774,516)	XXX	XXX
1389999. Total-Short Futures												....(6,362,372)	........(6,362,372)	0	0	0	....(6,362,372)	......(6,362,372)	..(50,774,516)	XXX	XXX
1409999. Total-Hedging Other												....(6,362,372)	........(6,362,372)	0	0	0	....(6,362,372)	......(6,362,372)	..(50,774,516)	XXX	XXX
1449999. TOTAL												....(6,362,372)	........(6,362,372)	0	0	0	....(6,362,372)	......(6,362,372)	..(50,774,516)	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	..(19,472,502)	13,110,130	....(6,362,372)
Total Net Cash Deposits	..(19,472,502)	13,110,130	....(6,362,372)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	3,377,293	(9,739,665)	3,377,293	3,377,293	(9,739,665)	3,377,293	(50,774,516)	3,377,293
NAIC 1 Designation											
BARCLAYS CAPITAL AC28XWWI3WIBK2824319	Y	Y	0	399,872	0	399,872	399,872	0	399,872	0	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	383,444	0	383,444	383,444	0	383,444	0	0
JP MORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	0	524,042	0	524,042	524,042	0	524,042	0	0
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Y	Y	0	1,759	0	1,759	1,759	0	1,759	0	0
BNP PARIBAS KVQR4N79VEW8JPSK1K14	Y	Y	3,150,000	3,950,544	0	800,544	3,950,544	0	800,544	0	0
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	Y	Y	4,850,000	3,605,520	0	0	3,605,520	0	0	0	0
0299999. Total NAIC 1 Designation			8,000,000	8,865,181	0	2,109,661	8,865,181	0	2,109,661	0	0
0999999. Gross Totals			8,000,000	12,242,474	(9,739,665)	5,486,954	12,242,474	(9,739,665)	5,486,954	(50,774,516)	3,377,293
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				12,242,474	(9,739,665)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
BNP PARIBAS KVQR4N79VEW8JPSK1K14	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	3,150,000	3,150,000	XXX	N/A	IV
CREDIT SUISSE ANGGYXNX0JLX3X63JN86	MONEY MARKET FUND	31846V 73 2	FIRST AMERICAN TREASURY	4,850,000	4,850,000	XXX	N/A	IV
0299999. Totals				8,000,000	8,000,000	XXX	XXX	XXX

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 Date
Common Stocks - Money Market Mutual Funds						
000000 00 0	MOUNT VERNON SECURITIES LENDING TRUST PRIME PORTFOLIO		U	164,906,686	164,906,686	
7499999.	Total - Common Stocks - Money Market Mutual Funds			164,906,686	164,906,686	XXX
7599999.	Total - Common Stock			164,906,686	164,906,686	XXX
7699999.	Total - Preferred and Common Stock			164,906,686	164,906,686	XXX
9999999.	Totals			164,906,686	164,906,686	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....164,906,686 Book/Adjusted Carrying Value $.....164,906,686
2. Average balance for the year: Fair Value $.....153,844,712 Book/Adjusted Carrying Value $.....153,844,712
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....164,906,686 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 Date

General Interrogatories:

1. The activity for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0
2. Average balance for the year: Fair Value $..........0 Book/Adjusted Carrying Value $..........0

NONE

Statement as of March 31, 2015 of the **OHIO NATIONAL LIFE INSURANCE COMPANY**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
U.S. Bank ... Cincinnati, OH		0.000	0	0	108,287,445	100,782,222	128,617,302	XXX
Goldman Sachs ... New York, NY		0.000	0	0	86,719,084	96,495,587	74,529,481	XXX
0199998. Deposits in.....9 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	0	0	349,883	(15,140)	349,853	XXX
0199999. Total Open Depositories	XXX	XXX	0	0	195,356,412	197,262,669	203,496,636	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	195,356,412	197,262,669	203,496,636	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	4,498	4,498	4,498	XXX
0599999. Total Cash	XXX	XXX	0	0	195,360,911	197,267,167	203,501,134	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

NONE