



QUARTERLY STATEMENT

As of March 31, 2016
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704
(Current Period) (Prior Period)

Organized under the Laws of Ohio
Incorporated/Organized..... June 26, 1979
Statutory Home Office

Main Administrative Office

Mail Address

Primary Location of Books and Records

Internet Web Site Address

Statutory Statement Contact

NAIC Company Code..... 89206

State of Domicile or Port of Entry Ohio
Commenced Business..... August 22, 1979

One Financial Way..... Cincinnati OH US 45242
(Street and Number) (City or Town, State, Country and Zip Code)

One Financial Way..... Cincinnati OH US 45242
(Street and Number) (City or Town, State, Country and Zip Code)

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

One Financial Way..... Cincinnati OH US 45242
(Street and Number) (City or Town, State, Country and Zip Code)

N/A

Amber Dawn Roberts
(Name)
amber_roberts@ohionational.com
(E-Mail Address)

Employer's ID Number..... 31-0962495

Country of Domicile US

513-794-6100
(Area Code) (Telephone Number)

513-794-6100-6015
(Area Code) (Telephone Number)

513-794-6100-6015
(Area Code) (Telephone Number) (Extension)
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	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary
OTHER			
Thomas Abdo Barefield	Vice Chairman & Chief Distribution Officer	Nancy Arline Dalessio	Executive Vice President & Chief Administrative Officer
Christopher Allen Carlson	Vice Chairman & Chief Investment Officer	Ronald John Dolan	Vice Chairman & Chief Risk Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer	Charles Thomas Lanigan	Senior Vice President
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner	Senior Vice President		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield

Ronald John Dolan

Gary Thomas Huffman

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 2016

a. Is this an original filing?

b. If no:

1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X]

No []

Roxanna S. Alphin, Notary Public
May 11, 2019

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	2,634,077,254	0	2,634,077,254	2,573,285,158
2. Stocks:				
2.1 Preferred stocks.....	13,106,000	0	13,106,000	16,106,000
2.2 Common stocks.....	2,057	0	2,057	1,479
3. Mortgage loans on real estate:				
3.1 First liens.....	373,461,398	0	373,461,398	383,523,479
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(6,194,788)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(6,194,788)	0	(6,194,788)	(11,865,113)
6. Contract loans (including \$.....0 premium notes).....	103,440,450	0	103,440,450	101,952,389
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	127,559	0	127,559	127,559
9. Receivables for securities.....	171,173	0	171,173	553,934
10. Securities lending reinvested collateral assets.....	59,824,045	0	59,824,045	65,582,865
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,178,015,148	0	3,178,015,148	3,129,267,750
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,550,753	0	30,550,753	29,074,247
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,205,604	0	9,205,604	11,090,637
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	116,415,315	0	116,415,315	121,879,818
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	17,014,259	0	17,014,259	8,153,391
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	8,736	0	8,736	7,002,103
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	10,626,627
18.2 Net deferred tax asset.....	109,812,264	61,682,695	48,129,569	50,806,241
19. Guaranty funds receivable or on deposit.....	1,877,524	0	1,877,524	1,919,034
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	90,374,572	0	90,374,572	69,862,168
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	63,632	0	63,632	67,903
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,553,337,807	61,682,695	3,491,655,112	3,439,749,919
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	244,771,501	0	244,771,501	248,777,027
28. Total (Lines 26 and 27).....	3,798,109,308	61,682,695	3,736,426,613	3,688,526,946

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. Fund revenue receivable.....	63,632	0	63,632	67,903
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	63,632	0	63,632	67,903

OHIO NATIONAL LIFE ASSURANCE CORPORATION
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....2,919,284,024 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	2,919,284,024	2,894,695,947
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	91,409,428	92,866,211
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	3,875,482	4,500,569
4. Contract claims:		
4.1 Life.....	12,676,882	8,708,257
4.2 Accident and health.....	586,663	567,058
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	0	0
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....143,897 accident and health premiums.....	916,708	662,971
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.....	8,560,311	9,095,137
10. Commissions to agents due or accrued - life and annuity contracts \$....3,484,847, accident and health \$....(381) and deposit-type contract funds \$.....0.....	3,484,466	5,155,921
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,382,497	1,284,714
13. Transfers to Separate Accounts due or accrued (net) (including \$....(4,062,175) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(4,062,175)	(4,545,400)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	1,632,297	4,154,031
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	2,489,696	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,668,975	3,629,171
17. Amounts withheld or retained by company as agent or trustee.....	1,882,925	1,915,397
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	43,011,833	33,812,068
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.....	30,656,255	29,795,032
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	1,849,000	6,320,000
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	25,826,740	0
24.10 Payable for securities lending.....	59,824,045	65,582,865
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	40,107	42,352
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,208,996,157	3,158,242,301
27. From Separate Accounts statement.....	244,771,501	248,777,027
28. Total liabilities (Lines 26 and 27).....	3,453,767,658	3,407,019,328
29. Common capital stock.....	9,600,005	9,600,005
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	87,976,286	87,976,286
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	185,082,663	183,931,324
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).....	273,058,950	271,907,610
38. Totals of Lines 29, 30 and 37.....	282,658,955	281,507,615
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,736,426,613	3,688,526,943

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	40,107	42,352
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	40,107	42,352
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	51,242,329	80,962,715	238,149,263
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	38,466,137	39,077,907	156,225,579
4. Amortization of Interest Maintenance Reserve (IMR).....	617,869	611,696	2,854,545
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	13,543,747	9,688,341	38,829,831
7. Reserve adjustments on reinsurance ceded.....	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	341,812	387,708	1,551,914
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	4,137,033	4,767,711	13,111,099
9. Totals (Lines 1 to 8.3).....	108,348,928	135,496,078	450,722,231
10. Death benefits.....	12,423,460	15,476,374	56,940,923
11. Matured endowments (excluding guaranteed annual pure endowments).....	0	0	15,580
12. Annuity benefits.....	971,618	714,885	4,194,876
13. Disability benefits and benefits under accident and health contracts.....	1,846,851	2,520,808	10,586,612
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	15,525,549	17,711,163	67,759,788
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	278,338	108,182	1,320,384
18. Payments on supplementary contracts with life contingencies.....	32,486	36,583	145,429
19. Increase in aggregate reserves for life and accident and health contracts.....	27,177,413	55,979,439	160,377,261
20. Totals (Lines 10 to 19).....	58,255,715	92,547,434	301,340,853
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	10,466,691	13,996,580	50,146,867
22. Commissions and expense allowances on reinsurance assumed.....	10,578	8,937	39,244
23. General insurance expenses.....	18,239,240	17,092,143	59,374,297
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,238,052	3,636,133	14,599,844
25. Increase in loading on deferred and uncollected premiums.....	5,063,797	4,128,790	(1,723,932)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	363,054	(953,771)	(4,933,947)
27. Aggregate write-ins for deductions.....	1,160,280	1,443,521	6,567,892
28. Totals (Lines 20 to 27).....	95,797,407	131,899,767	425,411,118
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	12,551,521	3,596,311	25,311,113
30. Dividends to policyholders.....	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	12,551,521	3,596,311	25,311,113
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,420,952	603,336	3,688,829
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).....	9,130,569	2,992,975	21,622,284
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....92,692 (excluding taxes of \$.....44,716 transferred to the IMR).....	(96,555)	(19,693)	(787,995)
35. Net income (Line 33 plus Line 34).....	9,034,014	2,973,282	20,834,289
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	281,507,615	296,020,189	296,020,189
37. Net income (Line 35).....	9,034,014	2,973,282	20,834,289
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....6,088.....	11,310	(48)	(39,318)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	507,038	4,830,922	1,864,139
41. Change in nonadmitted assets.....	(3,177,622)	(6,851,102)	(5,900,503)
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.....	3,525,210	0	0
44. Change in asset valuation reserve.....	(861,223)	(998,740)	281,609
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	0	0	0
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	(29,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(7,887,388)	(2,371,516)	(2,552,790)
54. Net change in capital and surplus (Lines 37 through 53).....	1,151,340	(2,417,202)	(14,512,574)
55. Capital and surplus as of statement date (Lines 36 + 54).....	282,658,955	293,602,987	281,507,615
DETAILS OF WRITE-INS			
08.301. COI Charges.....	2,933,313	2,939,262	11,763,328
08.302. Surrender Charges.....	1,909,567	1,964,627	7,740,357
08.303. Administrative Charges.....	(705,847)	(136,178)	350,326
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	(6,742,912)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	4,137,033	4,767,711	13,111,099
2701. Health Surrender Benefits.....	1,160,280	1,443,521	6,567,892
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,160,280	1,443,521	6,567,892
5301. Amortization of Coinsurance Gain.....	(5,902,980)	(2,371,516)	(8,284,980)
5302. Prior period adjustment.....	(1,984,408)	0	5,732,190
5303.	0	0	0
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).....	(7,887,388)	(2,371,516)	(2,552,790)

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.....	53,341,764	87,755,332	238,827,231
2. Net investment income.....	37,330,637	37,857,370	156,939,170
3. Miscellaneous income.....	7,982,597	12,472,244	25,353,853
4. Total (Lines 1 through 3).....	98,654,999	138,084,946	421,120,254
5. Benefit and loss related payments.....	26,639,096	32,910,492	121,634,907
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(120,171)	(1,282,079)	(6,951,717)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	36,677,112	37,428,535	131,323,033
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.....191,979 tax on capital gains (losses).....	(10,626,490)	(141,102)	17,385,572
10. Total (Lines 5 through 9).....	52,569,546	68,915,846	263,391,795
11. Net cash from operations (Line 4 minus Line 10).....	46,085,453	69,169,100	157,728,459
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	50,830,628	55,117,145	305,808,779
12.2 Stocks.....	3,125,441	0	1,766,180
12.3 Mortgage loans.....	18,097,090	10,269,393	65,081,737
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	382,760	18,280,881	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	72,435,919	83,667,419	372,656,696
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	86,081,912	146,057,090	413,548,115
13.2 Stocks.....	0	0	1,000,000
13.3 Mortgage loans.....	8,035,000	17,105,000	70,375,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	0	5,437,087	424,871
13.7 Total investments acquired (Lines 13.1 to 13.6).....	94,116,912	168,599,177	485,347,986
14. Net increase or (decrease) in contract loans and premium notes.....	1,488,061	(869,306)	1,675,872
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(23,169,053)	(84,062,452)	(114,367,162)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(1,031,874)	617,384	1,658,836
16.5 Dividends to stockholders.....	0	0	29,000,000
16.6 Other cash provided (applied).....	(16,214,201)	10,760,824	(22,165,171)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(17,246,075)	11,378,208	(49,506,335)
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).....	5,670,325	(3,515,144)	(6,145,038)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(11,865,114)	(5,720,076)	(5,720,076)
19.2 End of period (Line 18 plus Line 19.1).....	(6,194,789)	(9,235,220)	(11,865,114)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	(5,758,820)	0	(28,519,520)
20.0002 Payable for securities.....	(25,826,740)	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.....	113,472,178	162,074,120	560,240,626
3. Ordinary individual annuities.....	31,453	27,858	97,843
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	0	0	0
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	5,047,040	4,813,056	19,851,457
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	118,550,671	166,915,034	580,189,926
12. Deposit-type contracts.....	228,375	1,035,106	3,399,737
13. Total.....	118,779,046	167,950,140	583,589,663

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

At March 31, 2016 and December 31, 2015 there were no permitted practices.

	State of Domicile	March 31, 2016	December 31, 2015
Net Income			
(1) Net (Loss) Income	OH	\$ 9,034,014	20,834,289
(2) State prescribed practices: NONE		-	-
(3) State permitted practices: NONE		-	-
(4) Net Income, NAIC SAP		<u>\$ 9,034,014</u>	<u>20,834,289</u>
Surplus			
(5) Statutory capital and surplus	OH	\$ 282,658,955	281,507,615
(6) State prescribed practices: NONE		-	-
(7) State permitted practices: NONE		-	-
(8) Statutory capital and surplus, NAIC SAP		<u>\$ 282,658,955</u>	<u>281,507,615</u>

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

During the year, the Company elected to change the valuation method for reserves on universal life products. The Company recorded a Change in reserve on account of change in valuation of \$3,525,210 on Page 4, Line 43 as a result.

The Company’s March 31, 2016 financial statements reflect a prior period adjustment relating to the recording of BOLI reinsurance ceded surrender benefits and expense allowances. As of December 31, 2015, benefits ceded and expense allowances were understated by \$3,052,935. As a result, surplus was overstated by \$1,984,408. The events contributing to the overstatement impact surplus as follows:

Surrender benefits and withdrawals for life contracts (P4, L15, C1)	\$ (2,536,935)
Commission and Expense allowance reinsurance ceded (P4, L6, C1)	(516,000)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	<u>1,068,527</u>
Increase in surplus (P4,L53,C1)	<u>\$ (1,984,408)</u>

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 Flow s	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
	-	-	-	-	-	
Total	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	

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	\$	2,944,655
(2) 12 Months or Longer	\$	713,196
(b) The aggregate related fair value of securities with unrealized losses		
(1) Less than 12 Months	\$	104,409,298
(2) 12 Months or Longer	\$	41,766,807

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 \$59,824,045.

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 has not paid any dividends in 2016.

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the three months ended March 31, 2016 was \$30,382 and \$98,251 for the year ended December 31, 2015. 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, 2016 ONLAC had \$86,612,158 in the common account agreement. This amount was included in total assets, Page 2, Line 23.

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

11. Debt

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

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

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

13. – 16. No significant change

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- B. Transfer and Servicing of Financial Assets - NONE
- C. Wash Sales - NONE

18 - 19. No significant change

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

A.

(1) Fair Value Measurements at March 31, 2016 are as follows:

	(1)	(2)	(3)	(4)	(5)
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total	
a. Assets at fair value					
Cash	\$ (6,194,788)	\$ -	\$ -	\$ -	(6,194,788)
Short-term	-	-	-	-	-
Securities lending collateral	-	59,824,045	-	-	59,824,045
Perpetual Preferred stock					
Industrial and Misc.	-	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-	-
Bonds					
U.S. Governments	-	841,830	-	-	841,830
Industrial and Misc	-	-	-	-	-
Hybrid Securities	-	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Bonds	-	841,830	-	-	841,830
Common Stock					
Industrial and Misc	-	2,057	-	-	2,057
Parent, Subsidiaries and Affiliates	-	-	-	-	-
Total Common Stocks	-	2,057	-	-	2,057
Derivative assets					
Interest rate contracts	-	-	-	-	-
Equity put options	-	-	-	-	-
Credit contracts	-	-	-	-	-
Futures contracts	-	-	-	-	-
Commodity forward contracts	-	-	-	-	-
Total Derivatives	-	-	-	-	-
Separate account assets	244,771,501	-	-	-	244,771,501
Total assets at fair value	\$ 238,576,713	\$ 60,667,932	\$ -	\$ -	299,244,645
b. Liabilities at fair value					
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	-
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	-

(2) Fair Value Measurements in Level 3 of the Fair value Hierarchy – None

B. Other Fair Value disclosures – NONE

C Fair Values for all Financial Instruments:

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carry Value)
Assets at fair value:						
Bonds	\$ 2,767,652,786	\$ 2,634,077,254	\$ 3,761,252	\$ 2,744,466,017	\$ 19,425,516	\$ -
Cash	(6,194,788)	(6,194,788)	(6,194,788)	-	-	-
Common stock non-affiliate	2,057	2,057	-	2,057	-	-
Preferred stock	13,670,248	13,106,000	-	13,670,248	-	-
Mortgage Loan	384,878,384	373,461,398	-	-	384,878,384	-
Separate account	244,771,501	244,771,501	244,771,501	-	-	-
Liabilities at fair value:						
Separate account	244,771,501	244,771,501	244,771,501	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. - 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, 2015 were \$70,230,591. As of March 31, 2016, \$1,533,796 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves and Loss Adjustment Expenses remaining for prior years are now \$67,266,348. The decrease is normally 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 [☒]

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 [☒]

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?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [☒]

No [☐]

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [☐]

No [☒]

3.3

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

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [☐]

No [☒]

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	2	3
Name of Entity	NAIC Company Code	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 [☒]

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?

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐]

No [☐]

N/A [☒]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [☐]

No [☐]

N/A [☒]

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 [☒]

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 [☒]

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 [☒]

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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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 [☒]

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 [☒]

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 [☒]

9.31

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

Q08

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐

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

\$90,374,572

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 ☒

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

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

\$0

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

\$0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes ☐ No ☒

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	0	0
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☐ No ☒

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes ☐ No ☐

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:

\$59,824,045

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

\$59,824,045

16.3 Total payable for securities lending reported on the liability page:

\$59,824,045

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 ☒ No ☐

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

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes ☐ No ☒

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 Investment Analysis Office* been followed?

Yes ☒ No ☐

18.2 If no, list exceptions:

OHIO NATIONAL LIFE ASSURANCE CORPORATION

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$	0
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$.....	373,461,398
1.14	Total mortgages in good standing.....	\$.....	373,461,398
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)	\$.....	373,461,398
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.....	.....	8.2
2.2	A&H cost containment percent.....	.....	3.8
2.3	A&H expense percent excluding cost containment expenses.....	.....	114.6
3.1	Do you act as a custodian for health savings accounts?.....	Yes []	No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....	0
3.3	Do you act as an administrator for health savings accounts?.....	Yes []	No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....	0

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
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NONE

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

Current Year to Date - Allocated by States and Territories

			1	Direct Business Only				
				Life Contracts		4	5	6
				2	3			
States, Etc.			Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5
1.	Alabama.....	AL	L	1,637,261	60	88,889	0	1,726,210
2.	Alaska.....	AK	L	12,787	0	707	0	13,494
3.	Arizona.....	AZ	L	1,449,996	90	50,728	0	1,500,814
4.	Arkansas.....	AR	L	774,981	0	26,060	0	801,041
5.	California.....	CA	L	10,022,386	0	298,260	0	10,320,646
6.	Colorado.....	CO	L	2,894,392	0	334,693	0	3,229,085
7.	Connecticut.....	CT	L	1,335,953	0	50,214	0	1,386,167
8.	Delaware.....	DE	L	242,849	0	5,940	0	248,789
9.	District of Columbia.....	DC	L	160,810	0	20,254	0	181,064
10.	Florida.....	FL	L	6,589,833	0	268,344	0	6,858,177
11.	Georgia.....	GA	L	3,127,263	0	101,310	0	3,228,573
12.	Hawaii.....	HI	L	36,477	0	1,476	0	37,953
13.	Idaho.....	ID	L	881,967	0	54,617	0	936,584
14.	Illinois.....	IL	L	7,201,869	0	164,101	0	7,365,970
15.	Indiana.....	IN	L	2,036,027	0	77,257	0	2,113,284
16.	Iowa.....	IA	L	2,604,448	0	39,910	0	2,644,358
17.	Kansas.....	KS	L	5,555,645	7,000	79,075	0	5,641,720
18.	Kentucky.....	KY	L	1,278,711	0	73,510	0	1,352,221
19.	Louisiana.....	LA	L	957,710	0	50,651	0	1,008,361
20.	Maine.....	ME	L	245,811	0	2,122	0	247,933
21.	Maryland.....	MD	L	2,054,346	540	169,268	0	2,224,154
22.	Massachusetts.....	MA	L	1,883,093	0	55,058	0	1,938,151
23.	Michigan.....	MI	L	4,397,742	0	221,567	0	4,619,309
24.	Minnesota.....	MN	L	1,855,325	0	74,510	0	1,929,835
25.	Mississippi.....	MS	L	652,879	0	39,096	0	691,975
26.	Missouri.....	MO	L	1,701,045	0	69,657	0	1,770,702
27.	Montana.....	MT	L	694,190	0	30,485	0	724,675
28.	Nebraska.....	NE	L	1,152,225	0	21,927	0	1,174,152
29.	Nevada.....	NV	L	343,978	0	14,502	0	358,480
30.	New Hampshire.....	NH	L	1,518,546	0	22,950	0	1,541,496
31.	New Jersey.....	NJ	L	1,901,470	200	113,978	0	2,015,648
32.	New Mexico.....	NM	L	241,352	0	9,145	0	250,497
33.	New York.....	NY	N	192,054	0	13,182	0	205,236
34.	North Carolina.....	NC	L	5,133,070	1,290	106,764	0	5,241,124
35.	North Dakota.....	ND	L	259,366	0	13,915	0	273,281
36.	Ohio.....	OH	L	8,227,106	0	369,124	0	8,596,230
37.	Oklahoma.....	OK	L	1,750,615	0	66,362	0	1,816,977
38.	Oregon.....	OR	L	1,224,948	0	70,986	0	1,295,934
39.	Pennsylvania.....	PA	L	3,492,117	22,035	286,877	0	3,801,029
40.	Rhode Island.....	RI	L	414,533	0	12,089	0	426,622
41.	South Carolina.....	SC	L	905,800	0	23,066	0	928,866
42.	South Dakota.....	SD	L	137,331	0	6,909	0	144,240
43.	Tennessee.....	TN	L	7,915,752	0	170,022	0	8,085,774
44.	Texas.....	TX	L	7,805,539	28	369,945	0	8,175,512
45.	Utah.....	UT	L	1,511,374	0	49,971	0	1,561,345
46.	Vermont.....	VT	L	138,575	0	2,832	0	141,407
47.	Virginia.....	VA	L	4,254,835	210	92,920	0	4,347,965
48.	Washington.....	WA	L	1,964,738	0	107,552	0	2,072,290
49.	West Virginia.....	WV	L	318,304	0	52,916	0	371,220
50.	Wisconsin.....	WI	L	1,528,727	0	98,136	0	1,626,863
51.	Wyoming.....	WY	L	214,689	0	6,978	0	221,667
52.	American Samoa.....	AS	N	0	0	0	0	0
53.	Guam.....	GU	N	18,498	0	0	0	18,498
54.	Puerto Rico.....	PR	L	965,125	0	251,677	0	1,216,802
55.	US Virgin Islands.....	VI	N	3,882	0	0	0	3,882
56.	Northern Mariana Islands.....	MP	N	0	0	0	0	0
57.	Canada.....	CAN	N	3,066	0	0	0	3,066
58.	Aggregate Other Alien.....	OT	XXX	0	0	0	0	0
59.	Subtotal.....	(a). 51	XXX	115,823,411	31,453	4,802,484	0	120,657,348
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		164,053	0	275,987	0	440,040
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0
95.	Totals (Direct Business).....	XXX		115,987,464	31,453	5,078,471	0	121,097,388
96.	Plus Reinsurance Assumed.....	XXX		0	0	140,385	0	140,385
97.	Totals (All Business).....	XXX		115,987,464	31,453	5,218,856	0	121,237,773
98.	Less Reinsurance Ceded.....	XXX		64,902,426	0	2,553,543	0	67,455,969
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		51,085,038	31,453	2,665,313	0	53,781,804

DETAILS OF WRITE-INS

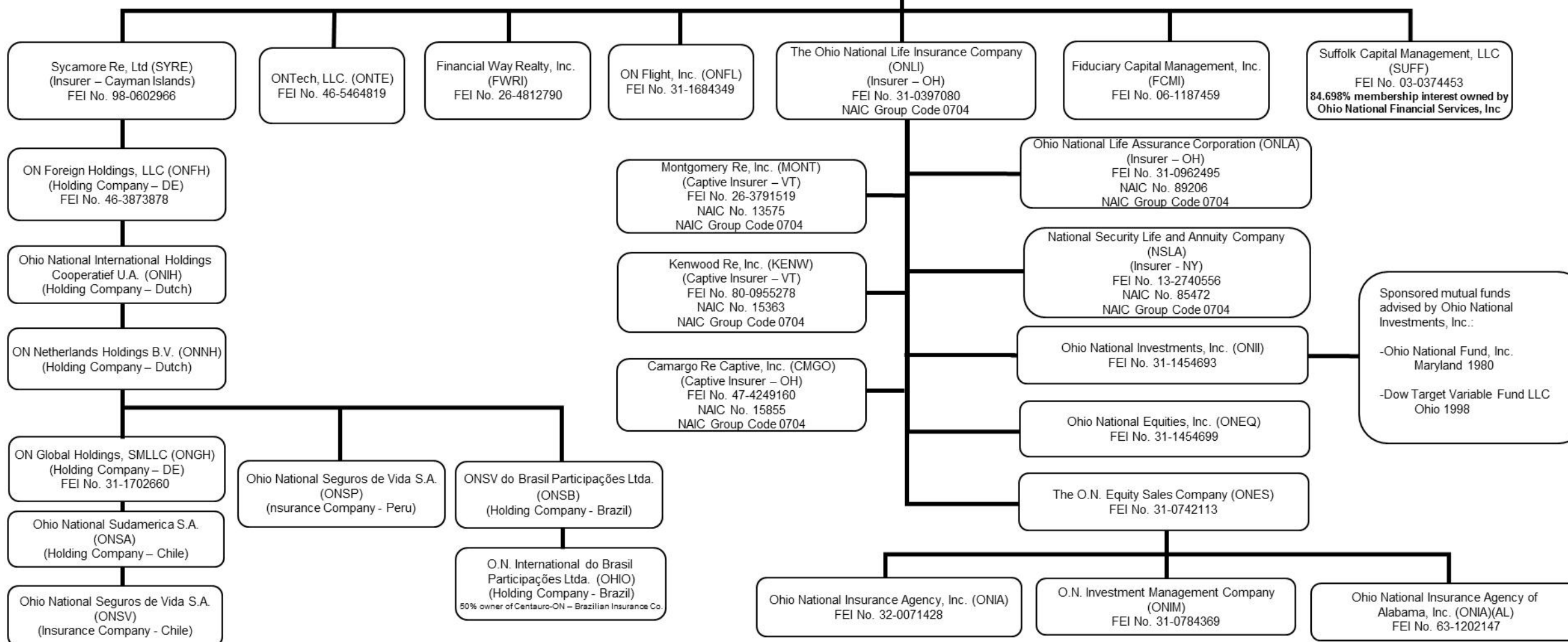
58001.	.....	XXX	0	0	0	0	0	0
58002.	.....	XXX	0	0	0	0	0	0
58003.	.....	XXX	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX	0	0	0	0	0	0
9401.	.....	XXX	0	0	0	0	0	0
9402.	.....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

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domicilled 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.

PART 1 – ORGANIZATIONAL CHART

Ohio National Mutual Holdings, Inc. (ONMH)
(Top Holding Company – OH)
FEI No. 31-1614095

Ohio National Financial Services, Inc. (ONFS)
(Intermediate Holding Company – OH)
FEI No. 31-1614097



Q12

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
0704...	Ohio National Mutual Holdings, Inc...	0.....	31-1614095..	0.....	0.....		Ohio National Mutual Holdings, Inc.....	OH.....	UIP.....		Ownership, Board of Directors, Management	0.000		0.....
0704...	Ohio National Mutual Holdings, Inc...	0.....	31-1614097..	0.....	0.....		Ohio National Financial 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.....	CYM.....	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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704...	Ohio National Mutual Holdings, Inc...	0.....	0.....	0.....	0.....		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.....
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.....	UDP.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	100.000	Ohio National Mutual Holdings, Inc.....	0.....
0704...	Ohio National Mutual Holdings, Inc...	89206.....	31-0962495..	0.....	0.....		Ohio National Life Assurance Coporation.....	OH.....	RE.....	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.....

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.2

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704...	Ohio National Mutual Holdings, Inc...	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...	15855.....	47-4249160..	0.....	0.....		Camargo Re Captive, Inc.....	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...	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.....
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.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Public Traded (U.S. or International)	Name of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0704...	Ohio National Mutual Holdings, Inc...	0.....	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.....	03-0374453..	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.....

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

The data for this supplement is not required to be filed.
2.

The data for this supplement is not required to be filed.
3.

The data for this supplement is not required to be filed.
4.

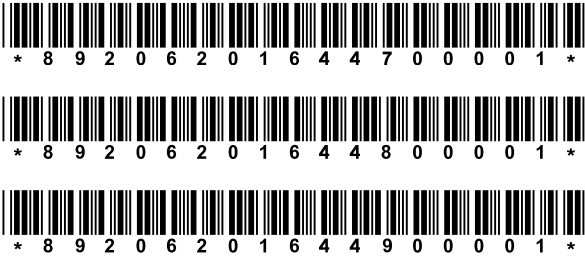
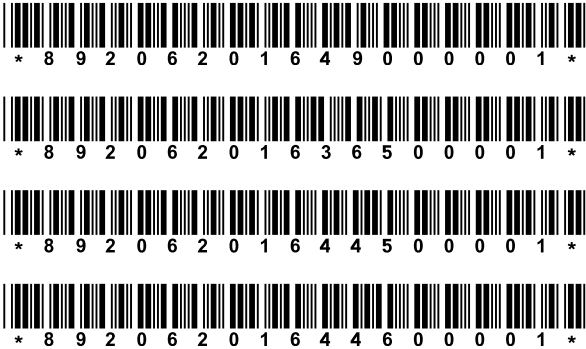
The data for this supplement is not required to be filed.
5.

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.

The data for this supplement is not required to be filed.

Bar Code:



OHIO NATIONAL LIFE ASSURANCE CORPORATION
Overflow Page for Write-Ins

Additional Write-ins for Summary of Operations:

		1	2	3
		Current	Prior	Prior Year Ended
		Year to Date	Year to Date	December 31
08.304.	Loss on Fixed Assets.....	0	0	(6,742,912)
08.397.	Summary of remaining write-ins for Line 8.3.....	0	0	(6,742,912)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	383,523,488	378,230,225
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	8,035,000	70,375,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	18,097,090	65,081,737
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	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	373,461,398	383,523,488
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	373,461,398	383,523,488
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	373,461,398	383,523,488

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	127,561	129,211
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	(1,650)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
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).....	127,561	127,561
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	127,561	127,561

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,589,392,603	2,482,906,035
2. Cost of bonds and stocks acquired.....	111,908,685	414,548,115
3. Accrual of discount.....	383,063	1,942,157
4. Unrealized valuation increase (decrease).....	17,398	(57,950)
5. Total gain (loss) on disposals.....	123,898	3,324,701
6. Deduct consideration for bonds and stocks disposed of.....	53,956,070	307,574,959
7. Deduct amortization of premium.....	684,266	3,310,432
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	2,385,064
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,647,185,311	2,589,392,603
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,647,185,311	2,589,392,603

SCHEDULE D - PART 1B

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

NAIC Designation		1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS									
1.	NAIC 1 (a).....	1,531,654,114	77,168,289	19,892,741	(5,087,701)	1,583,841,961			1,531,654,114
2.	NAIC 2 (a).....	921,594,428	34,739,876	30,755,010	(21,851,659)	903,727,635			921,594,428
3.	NAIC 3 (a).....	98,275,735	0	153,980	14,792,444	112,914,199			98,275,735
4.	NAIC 4 (a).....	18,351,007	0	22,626	8,348,887	26,677,268			18,351,007
5.	NAIC 5 (a).....	822,106	0	0	493,822	1,315,928			822,106
6.	NAIC 6 (a).....	2,587,761	487	7,816	3,019,772	5,600,204			2,587,761
7.	Total Bonds.....	2,573,285,151	111,908,652	50,832,173	(284,435)	2,634,077,195	0	0	2,573,285,151
PREFERRED STOCK									
8.	NAIC 1.....	0	0	0	0	0			0
9.	NAIC 2.....	13,120,000	0	3,000,000	0	10,120,000			13,120,000
10.	NAIC 3.....	2,986,000	0	0	0	2,986,000			2,986,000
11.	NAIC 4.....	0	0	0	0	0			0
12.	NAIC 5.....	0	0	0	0	0			0
13.	NAIC 6.....	0	0	0	0	0			0
14.	Total Preferred Stock.....	16,106,000	0	3,000,000	0	13,106,000	0	0	16,106,000
15.	Total Bonds and Preferred Stock.....	2,589,391,151	111,908,652	53,832,173	(284,435)	2,647,183,195	0	0	2,589,391,151

(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 \$.....1,000,000; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

QSI02

Sch. DA - Pt. 1
NONE

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

SCHEDULE B - PART 2

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

1	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								
1025817.....	NAPLES.....	FL.....	.....	02/19/2016....	4.250	5,200,000	0	6,930,000
1025819.....	PORT ST LUCIE.....	FL.....	.....	03/14/2016....	4.375	535,000	0	730,625
2425812.....	BUFFALO.....	MN.....	.....	01/14/2016....	4.450	2,300,000	0	3,300,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	8,035,000	0	10,960,625
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	8,035,000	0	10,960,625
3399999. Total Mortgages.....				XXX.....	XXX.....	8,035,000	0	10,960,625

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																	
0024902.....	HALLS CROSSROAD.....	TN.....	.....	05/16/2001....	03/22/2016....	52,379	0	0	0	0	0	0	26,301	26,301	0	0	0
0525227.....	SAN DIEGO.....	CA.....	.....	04/03/2006....	03/11/2016....	1,249,471	0	0	0	0	0	0	1,237,257	1,237,257	0	0	0
1025205.....	PORT ST LUCIE.....	FL.....	.....	01/31/2006....	03/14/2016....	539,800	0	0	0	0	0	0	532,766	532,766	0	0	0
1525229.....	ST JOSEPH TWP.....	IN.....	.....	04/07/2006....	02/01/2016....	742,317	0	0	0	0	0	0	738,138	738,138	0	0	0
2625179.....	JEFFERSON COUNTY.....	MO.....	.....	10/06/2005....	01/07/2016....	645,455	0	0	0	0	0	0	643,204	643,204	0	0	0
3425475.....	HOLLY SPRINGS.....	NC.....	.....	11/22/2010....	03/10/2016....	1,108,367	0	0	0	0	0	0	363,659	363,659	0	0	0
3625192.....	GAHANNA.....	OH.....	.....	11/18/2005....	02/05/2016....	475,168	0	0	0	0	0	0	472,246	472,246	0	0	0
3625569.....	COLUMBUS.....	OH.....	.....	07/20/2012....	01/22/2016....	1,003,132	0	0	0	0	0	0	999,832	999,832	0	0	0
3925248.....	QUAKERTOWN.....	PA.....	.....	07/06/2006....	01/08/2016....	2,717,140	0	0	0	0	0	0	2,705,878	2,705,878	0	0	0
4125271.....	NORTH MYRTLE BEACH.....	SC.....	.....	09/29/2006....	03/03/2016....	1,366,232	0	0	0	0	0	0	1,353,967	1,353,967	0	0	0
4425333.....	HOUSTON.....	TX.....	.....	06/29/2007....	03/18/2016....	1,336,430	0	0	0	0	0	0	1,295,269	1,295,269	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						11,235,891	0	0	0	0	0	0	10,368,517	10,368,517	0	0	0
Mortgages With Partial Repayments																	
0024695.....	COEUR D'ALENE.....	ID.....	.....	04/30/2001....	.....	.....1,078,535	0	0	0	0	0	0	0	33,063	0	0	0
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997....	.....	.....426,090	0	0	0	0	0	0	0	54,576	0	0	0
0024762.....	SODDY-DAISY.....	TN.....	.....	04/30/2001....	.....	.....27,169	0	0	0	0	0	0	0	7,969	0	0	0
0024809.....	COLONIAL HGTS.....	TN.....	.....	10/30/1998....	.....	.....489,043	0	0	0	0	0	0	0	37,959	0	0	0
0024872.....	OAKWOOD.....	GA.....	.....	10/22/1999....	.....	.....263,063	0	0	0	0	0	0	0	14,729	0	0	0
0024881.....	ELKTON.....	MD.....	.....	02/15/2000....	.....	.....1,950,501	0	0	0	0	0	0	0	60,707	0	0	0
0024884.....	LOUISA.....	KY.....	.....	04/28/2000....	.....	.....837,919	0	0	0	0	0	0	0	39,967	0	0	0
0024902.....	HALLS CROSSROAD.....	TN.....	.....	05/16/2001....	.....	.....52,379	0	0	0	0	0	0	0	26,078	0	0	0
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001....	.....	.....1,011,821	0	0	0	0	0	0	0	34,060	0	0	0
0024917.....	MUSKOGEE.....	OK.....	.....	12/21/2001....	.....	.....791,952	0	0	0	0	0	0	0	32,326	0	0	0
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002....	.....	.....3,833,718	0	0	0	0	0	0	0	118,732	0	0	0
0024924.....	COLUMBUS.....	OH.....	.....	05/01/2002....	.....	.....997,285	0	0	0	0	0	0	0	13,811	0	0	0
0024926.....	EL PASO.....	TX.....	.....	05/17/2002....	.....	.....807,830	0	0	0	0	0	0	0	128,171	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.1

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
0125329.....	MOUNTAIN BROOK.....	AL.....	.....	06/21/2007....	.....	2,035,324	0	0	0	0	0	0	0	20,531	0	0	0
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011....	.....	694,317	0	0	0	0	0	0	0	36,054	0	0	0
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011....	.....	1,220,842	0	0	0	0	0	0	0	31,818	0	0	0
0125659.....	DAPHNE.....	AL.....	.....	10/30/2013....	.....	686,406	0	0	0	0	0	0	0	18,152	0	0	0
0125745.....	HOOVER.....	AL.....	.....	03/26/2015....	.....	1,831,141	0	0	0	0	0	0	0	23,448	0	0	0
0325357.....	LAWEEN.....	AZ.....	.....	11/30/2007....	.....	689,395	0	0	0	0	0	0	0	16,659	0	0	0
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008....	.....	1,295,673	0	0	0	0	0	0	0	9,300	0	0	0
0325548.....	MESA.....	AZ.....	.....	03/20/2012....	.....	1,765,515	0	0	0	0	0	0	0	17,604	0	0	0
0325771.....	PHOENIX.....	AZ.....	.....	06/30/2015....	.....	1,278,347	0	0	0	0	0	0	0	13,183	0	0	0
0425231.....	LITTLE ROCK.....	AR.....	.....	04/25/2006....	.....	2,076,127	0	0	0	0	0	0	0	66,682	0	0	0
0524994.....	TUSTIN.....	CA.....	.....	04/17/2003....	.....	2,040,392	0	0	0	0	0	0	0	54,790	0	0	0
0525227.....	SAN DIEGO.....	CA.....	.....	04/03/2006....	.....	1,249,493	0	0	0	0	0	0	0	12,214	0	0	0
0525295.....	MISSION VIEJO.....	CA.....	.....	12/28/2006....	.....	891,493	0	0	0	0	0	0	0	81,824	0	0	0
0525373.....	WINDSOR.....	CA.....	.....	01/15/2008....	.....	3,064,811	0	0	0	0	0	0	0	25,633	0	0	0
0525396.....	MORGAN HILLS.....	CA.....	.....	05/22/2008....	.....	2,425,967	0	0	0	0	0	0	0	23,928	0	0	0
0525404.....	LOS ANGELES.....	CA.....	.....	07/09/2008....	.....	1,465,418	0	0	0	0	0	0	0	10,875	0	0	0
0525417.....	DEL MAR.....	CA.....	.....	09/30/2008....	.....	1,132,177	0	0	0	0	0	0	0	20,639	0	0	0
0525425.....	CHINO.....	CA.....	.....	10/30/2008....	.....	2,313,379	0	0	0	0	0	0	0	17,173	0	0	0
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010....	.....	883,517	0	0	0	0	0	0	0	9,183	0	0	0
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011....	.....	1,032,685	0	0	0	0	0	0	0	17,751	0	0	0
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012....	.....	880,248	0	0	0	0	0	0	0	32,416	0	0	0
0525630.....	LOS ANGELES.....	CA.....	.....	06/19/2013....	.....	3,044,638	0	0	0	0	0	0	0	49,177	0	0	0
0525803.....	PACOIMA.....	CA.....	.....	12/03/2015....	.....	2,400,000	0	0	0	0	0	0	0	23,346	0	0	0
0525805.....	HAYWARD.....	CA.....	.....	12/14/2015....	.....	5,675,000	0	0	0	0	0	0	0	52,143	0	0	0
0625722.....	GREENWOOD.....	CO.....	.....	12/15/2014....	.....	924,034	0	0	0	0	0	0	0	21,205	0	0	0
0625761.....	GOLDEN.....	CO.....	.....	05/22/2015....	.....	3,443,335	0	0	0	0	0	0	0	28,778	0	0	0
1025057.....	LAKELAND.....	FL.....	.....	02/27/2004....	.....	1,424,699	0	0	0	0	0	0	0	33,686	0	0	0
1025205.....	PORT ST LUCIE.....	FL.....	.....	01/31/2006....	.....	539,800	0	0	0	0	0	0	0	7,034	0	0	0
1025264.....	WEST PALM BEACH.....	FL.....	.....	09/07/2006....	.....	1,471,041	0	0	0	0	0	0	0	8,364	0	0	0
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006....	.....	2,008,746	0	0	0	0	0	0	0	18,155	0	0	0
1025325.....	PLANTATION.....	FL.....	.....	05/14/2007....	.....	599,092	0	0	0	0	0	0	0	13,432	0	0	0
1025349.....	WINTER HAVEN.....	FL.....	.....	09/28/2007....	.....	502,832	0	0	0	0	0	0	0	17,835	0	0	0
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007....	.....	1,336,565	0	0	0	0	0	0	0	27,103	0	0	0
1025398.....	TAMPA.....	FL.....	.....	06/02/2008....	.....	485,547	0	0	0	0	0	0	0	43,499	0	0	0
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009....	.....	562,169	0	0	0	0	0	0	0	12,342	0	0	0
1025473.....	JACKSONVILLE.....	FL.....	.....	11/01/2010....	.....	1,406,452	0	0	0	0	0	0	0	29,895	0	0	0
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	1,972,518	0	0	0	0	0	0	0	25,439	0	0	0
1025486.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	369,835	0	0	0	0	0	0	0	4,770	0	0	0
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011....	.....	777,125	0	0	0	0	0	0	0	13,759	0	0	0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011....	.....	1,043,359	0	0	0	0	0	0	0	28,490	0	0	0
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011....	.....	1,212,776	0	0	0	0	0	0	0	21,349	0	0	0

SCHEDULE B - PART 3

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

QE02.2

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
1025515.....	KISSIMMEE.....	FL.....	.....	07/07/2011....	.....	951,407.....	0	0	0	0	0	0	0	16,308.....	0	0	0
1025519.....	DESTIN.....	FL.....	.....	07/27/2011....	.....	2,596,635.....	0	0	0	0	0	0	0	26,328.....	0	0	0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011....	.....	798,913.....	0	0	0	0	0	0	0	13,590.....	0	0	0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012....	.....	2,500,490.....	0	0	0	0	0	0	0	24,482.....	0	0	0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012....	.....	630,338.....	0	0	0	0	0	0	0	15,076.....	0	0	0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012....	.....	1,359,017.....	0	0	0	0	0	0	0	21,170.....	0	0	0
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013....	.....	1,096,853.....	0	0	0	0	0	0	0	16,309.....	0	0	0
1025647.....	OCOE.....	FL.....	.....	08/29/2013....	.....	1,244,587.....	0	0	0	0	0	0	0	18,246.....	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....	.....	12/02/2013....	.....	1,428,949.....	0	0	0	0	0	0	0	37,057.....	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....	.....	05/28/2014....	.....	818,668.....	0	0	0	0	0	0	0	23,527.....	0	0	0
1025691.....	ORLANDO.....	FL.....	.....	07/23/2014....	.....	1,248,257.....	0	0	0	0	0	0	0	6,329.....	0	0	0
1025695.....	NICEVILLE.....	FL.....	.....	08/08/2014....	.....	946,002.....	0	0	0	0	0	0	0	6,022.....	0	0	0
1025698.....	OCALA.....	FL.....	.....	09/03/2014....	.....	1,653,950.....	0	0	0	0	0	0	0	21,282.....	0	0	0
1025703.....	NAPLES.....	FL.....	.....	09/19/2014....	.....	1,465,921.....	0	0	0	0	0	0	0	18,649.....	0	0	0
1025736.....	LIVE OAK.....	FL.....	.....	01/20/2015....	.....	2,528,034.....	0	0	0	0	0	0	0	22,061.....	0	0	0
1025740.....	DORAL.....	FL.....	.....	02/26/2015....	.....	1,950,668.....	0	0	0	0	0	0	0	22,413.....	0	0	0
1025784.....	CLEARWATER.....	FL.....	.....	08/18/2015....	.....	2,473,352.....	0	0	0	0	0	0	0	13,466.....	0	0	0
1125112.....	TIFTON.....	GA.....	.....	11/29/2004....	.....	218,452.....	0	0	0	0	0	0	0	12,106.....	0	0	0
1125183.....	OAKWOOD.....	GA.....	.....	11/01/2005....	.....	1,607,035.....	0	0	0	0	0	0	0	32,811.....	0	0	0
1125258.....	DALTON.....	GA.....	.....	08/21/2006....	.....	1,714,767.....	0	0	0	0	0	0	0	50,657.....	0	0	0
1125338.....	OAKWOOD.....	GA.....	.....	08/13/2007....	.....	412,386.....	0	0	0	0	0	0	0	6,524.....	0	0	0
1125362.....	SAVANNAH.....	GA.....	.....	12/20/2007....	.....	1,782,677.....	0	0	0	0	0	0	0	24,902.....	0	0	0
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010....	.....	1,141,686.....	0	0	0	0	0	0	0	21,060.....	0	0	0
1125531.....	SAVANNAH.....	GA.....	.....	10/20/2011....	.....	549,119.....	0	0	0	0	0	0	0	21,674.....	0	0	0
1125597.....	MACON.....	GA.....	.....	01/22/2013....	.....	998,118.....	0	0	0	0	0	0	0	47,785.....	0	0	0
1125746.....	ADEL.....	GA.....	.....	04/06/2015....	.....	2,155,888.....	0	0	0	0	0	0	0	19,194.....	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....	.....	09/16/2004....	.....	512,808.....	0	0	0	0	0	0	0	5,875.....	0	0	0
1325224.....	COEUR D'ALENE.....	ID.....	.....	03/30/2006....	.....	389,690.....	0	0	0	0	0	0	0	3,828.....	0	0	0
1425236.....	MIDLOTHIAN.....	IL.....	.....	05/15/2006....	.....	1,051,853.....	0	0	0	0	0	0	0	10,369.....	0	0	0
1425304.....	ARLINGTON HEIGHTS.....	IL.....	.....	02/01/2007....	.....	1,549,084.....	0	0	0	0	0	0	0	24,165.....	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....	.....	02/07/2008....	.....	1,747,561.....	0	0	0	0	0	0	0	13,631.....	0	0	0
1425385.....	BOURBONNAIS.....	IL.....	.....	02/28/2008....	.....	837,906.....	0	0	0	0	0	0	0	6,990.....	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008....	.....	1,453,316.....	0	0	0	0	0	0	0	17,827.....	0	0	0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010....	.....	730,726.....	0	0	0	0	0	0	0	9,439.....	0	0	0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010....	.....	743,204.....	0	0	0	0	0	0	0	14,213.....	0	0	0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012....	.....	908,067.....	0	0	0	0	0	0	0	8,514.....	0	0	0
1425618.....	NORTHFIELD.....	IL.....	.....	05/03/2013....	.....	1,130,411.....	0	0	0	0	0	0	0	27,788.....	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....	.....	06/20/2013....	.....	1,103,568.....	0	0	0	0	0	0	0	16,128.....	0	0	0
1425632.....	CHICAGO.....	IL.....	.....	06/20/2013....	.....	1,103,568.....	0	0	0	0	0	0	0	16,128.....	0	0	0
1425650.....	LAKE ZURICH.....	IL.....	.....	09/06/2013....	.....	1,076,517.....	0	0	0	0	0	0	0	15,117.....	0	0	0
1425673.....	CHICAGO.....	IL.....	.....	01/24/2014....	.....	1,163,901.....	0	0	0	0	0	0	0	9,528.....	0	0	0
1425697.....	NORTHBROOK.....	IL.....	.....	09/03/2014....	.....	1,157,405.....	0	0	0	0	0	0	0	9,446.....	0	0	0

SCHEDULE B - PART 3

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

QE02.3

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
1425704.....	CICERO.....	IL.....	.....	09/25/2014....	.....	2,165,918	0	0	0	0	0	0	0	18,585	0	0	0
1425750.....	NORTHFIELD.....	IL.....	.....	04/30/2015....	.....	720,238	0	0	0	0	0	0	0	4,257	0	0	0
1525229.....	ST JOSEPH TWP.....	IN.....	.....	04/07/2006....	.....	742,317	0	0	0	0	0	0	0	4,180	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007....	.....	191,509	0	0	0	0	0	0	0	20,431	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....	.....	06/28/2007....	.....	1,521,105	0	0	0	0	0	0	0	17,753	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....	.....	12/26/2007....	.....	1,568,615	0	0	0	0	0	0	0	21,604	0	0	0
1525491.....	FISHERS.....	IN.....	.....	04/06/2011....	.....	781,317	0	0	0	0	0	0	0	13,704	0	0	0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	.....	1,024,419	0	0	0	0	0	0	0	14,133	0	0	0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012....	.....	1,692,604	0	0	0	0	0	0	0	26,400	0	0	0
1525629.....	GREENFIELD.....	IN.....	.....	06/14/2013....	.....	1,884,265	0	0	0	0	0	0	0	28,252	0	0	0
1525677.....	MOORESVILLE.....	IN.....	.....	02/18/2014....	.....	1,219,862	0	0	0	0	0	0	0	43,484	0	0	0
1525696.....	BLOOMINGTON.....	IN.....	.....	08/21/2014....	.....	752,232	0	0	0	0	0	0	0	9,885	0	0	0
1525707.....	FISHERS.....	IN.....	.....	10/10/2014....	.....	2,948,626	0	0	0	0	0	0	0	24,147	0	0	0
1525718.....	ZIONSVILLE.....	IN.....	.....	11/21/2014....	.....	953,669	0	0	0	0	0	0	0	22,127	0	0	0
1525783.....	INDIANAPOLIS.....	IN.....	.....	08/04/2015....	.....	2,926,544	0	0	0	0	0	0	0	23,708	0	0	0
1525807.....	FORT WAYNE.....	IN.....	.....	12/22/2015....	.....	875,000	0	0	0	0	0	0	0	6,966	0	0	0
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006....	.....	172,841	0	0	0	0	0	0	0	16,700	0	0	0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006....	.....	641,965	0	0	0	0	0	0	0	13,240	0	0	0
1625419.....	DES MOINES.....	IA.....	.....	10/09/2008....	.....	2,107,145	0	0	0	0	0	0	0	26,298	0	0	0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	.....	1,618,627	0	0	0	0	0	0	0	31,373	0	0	0
1825646.....	LEXINGTON.....	KY.....	.....	08/22/2013....	.....	1,522,840	0	0	0	0	0	0	0	27,834	0	0	0
1825699.....	LOUISVILLE.....	IN.....	.....	09/05/2014....	.....	1,383,742	0	0	0	0	0	0	0	25,628	0	0	0
1825708.....	LEXINGTON.....	KY.....	.....	10/10/2014....	.....	3,340,310	0	0	0	0	0	0	0	79,275	0	0	0
1825780.....	LEXINGTON.....	KY.....	.....	07/28/2015....	.....	1,780,902	0	0	0	0	0	0	0	14,504	0	0	0
1925658.....	BATON ROUGE.....	LA.....	.....	10/30/2013....	.....	587,149	0	0	0	0	0	0	0	15,530	0	0	0
2125621.....	ABERDEEN.....	MD.....	.....	05/10/2013....	.....	700,021	0	0	0	0	0	0	0	11,693	0	0	0
2125749.....	DISTRICT HEIGHTS.....	MD.....	.....	04/30/2015....	.....	1,814,824	0	0	0	0	0	0	0	15,336	0	0	0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	.....	1,180,485	0	0	0	0	0	0	0	20,564	0	0	0
2225809.....	BRAINTREE.....	MA.....	.....	12/29/2015....	.....	2,815,000	0	0	0	0	0	0	0	14,683	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007....	.....	1,277,925	0	0	0	0	0	0	0	42,039	0	0	0
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007....	.....	729,968	0	0	0	0	0	0	0	14,158	0	0	0
2325550.....	ROCHESTER HILLS.....	MI.....	.....	04/04/2012....	.....	1,730,831	0	0	0	0	0	0	0	28,303	0	0	0
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013....	.....	955,368	0	0	0	0	0	0	0	13,024	0	0	0
2325674.....	CLARKSTON.....	MI.....	.....	01/28/2014....	.....	1,005,382	0	0	0	0	0	0	0	13,586	0	0	0
2325679.....	WARREN.....	MI.....	.....	03/13/2014....	.....	968,475	0	0	0	0	0	0	0	12,829	0	0	0
2325683.....	AUBURN HILLS.....	MI.....	.....	04/17/2014....	.....	1,105,476	0	0	0	0	0	0	0	15,919	0	0	0
2325725.....	MADISON HEIGHTS.....	MI.....	.....	12/17/2014....	.....	1,439,282	0	0	0	0	0	0	0	16,983	0	0	0
2325789.....	SHELBY TOWNSHIP.....	MI.....	.....	09/09/2015....	.....	1,840,447	0	0	0	0	0	0	0	14,464	0	0	0
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004....	.....	6,010,794	0	0	0	0	0	0	0	74,322	0	0	0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	.....	2,398,295	0	0	0	0	0	0	0	20,117	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	.....	1,081,323	0	0	0	0	0	0	0	10,872	0	0	0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012....	.....	1,301,404	0	0	0	0	0	0	0	12,709	0	0	0

SCHEDULE B - PART 3

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

QE02.4

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
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012....	.....	720,149.....	0	0	0	0	0	0	0	12,730.....	0	0	0
2425812.....	BUFFALO.....	MN.....	.....	01/14/2016....	.....	.....0	0	0	0	0	0	0	0	5,960.....	0	0	0
2525738.....	RIDGELAND.....	MS.....	.....	02/05/2015....	.....	950,980.....	0	0	0	0	0	0	0	16,681.....	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005....	.....	561,633.....	0	0	0	0	0	0	0	25,810.....	0	0	0
2625179.....	JEFFERSON COUNTY.....	MO.....	.....	10/06/2005....	.....	645,455.....	0	0	0	0	0	0	0	2,251.....	0	0	0
2625233.....	ST LOUIS.....	MO.....	.....	04/26/2006....	.....	2,024,554.....	0	0	0	0	0	0	0	19,963.....	0	0	0
2625406.....	EARTH CITY.....	MO.....	.....	07/23/2008....	.....	3,280,385.....	0	0	0	0	0	0	0	24,700.....	0	0	0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006....	.....	1,303,088.....	0	0	0	0	0	0	0	23,542.....	0	0	0
2725366.....	BOZEMAN.....	MT.....	.....	12/20/2007....	.....	818,939.....	0	0	0	0	0	0	0	23,382.....	0	0	0
2725477.....	BOZEMAN.....	MT.....	.....	11/29/2010....	.....	490,978.....	0	0	0	0	0	0	0	9,139.....	0	0	0
2825149.....	OMAHA.....	NE.....	.....	06/22/2005....	.....	273,031.....	0	0	0	0	0	0	0	13,050.....	0	0	0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005....	.....	402,372.....	0	0	0	0	0	0	0	19,291.....	0	0	0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006....	.....	1,432,671.....	0	0	0	0	0	0	0	48,684.....	0	0	0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011....	.....	731,070.....	0	0	0	0	0	0	0	7,430.....	0	0	0
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010....	.....	1,583,394.....	0	0	0	0	0	0	0	39,583.....	0	0	0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013....	.....	910,193.....	0	0	0	0	0	0	0	8,535.....	0	0	0
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007....	.....	667,893.....	0	0	0	0	0	0	0	3,666.....	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005....	.....	1,472,048.....	0	0	0	0	0	0	0	63,941.....	0	0	0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006....	.....	1,758,863.....	0	0	0	0	0	0	0	86,933.....	0	0	0
3225664.....	SANTA FE.....	NM.....	.....	11/18/2013....	.....	2,610,946.....	0	0	0	0	0	0	0	24,730.....	0	0	0
3225728.....	ALBUQUERQUE.....	NM.....	.....	12/19/2014....	.....	1,275,490.....	0	0	0	0	0	0	0	16,636.....	0	0	0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004....	.....	654,473.....	0	0	0	0	0	0	0	13,037.....	0	0	0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005....	.....	597,562.....	0	0	0	0	0	0	0	8,037.....	0	0	0
3325171.....	PENFIELD.....	NY.....	.....	09/22/2005....	.....	1,085,019.....	0	0	0	0	0	0	0	11,841.....	0	0	0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005....	.....	1,598,963.....	0	0	0	0	0	0	0	125,088.....	0	0	0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006....	.....	1,766,555.....	0	0	0	0	0	0	0	43,396.....	0	0	0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006....	.....	905,963.....	0	0	0	0	0	0	0	59,979.....	0	0	0
3425403.....	GOLDSBORO.....	NC.....	.....	06/24/2008....	.....	2,341,766.....	0	0	0	0	0	0	0	30,326.....	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....	.....	03/01/2010....	.....	334,314.....	0	0	0	0	0	0	0	34,831.....	0	0	0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010....	.....	1,187,582.....	0	0	0	0	0	0	0	22,680.....	0	0	0
3425475.....	HOLLY SPRINGS.....	NC.....	.....	11/22/2010....	.....	1,108,367.....	0	0	0	0	0	0	0	744,708.....	0	0	0
3425487.....	ASHEVILLE.....	NC.....	.....	01/26/2011....	.....	1,441,517.....	0	0	0	0	0	0	0	27,020.....	0	0	0
3425582.....	MONROE.....	NC.....	.....	10/26/2012....	.....	1,842,088.....	0	0	0	0	0	0	0	48,714.....	0	0	0
3425640.....	RALEIGH.....	NC.....	.....	08/01/2013....	.....	1,878,389.....	0	0	0	0	0	0	0	92,421.....	0	0	0
3425753.....	GARNER.....	NC.....	.....	05/01/2015....	.....	1,595,928.....	0	0	0	0	0	0	0	23,844.....	0	0	0
3425802.....	ASHEVILLE.....	NC.....	.....	11/23/2015....	.....	2,200,000.....	0	0	0	0	0	0	0	21,457.....	0	0	0
3425806.....	DURHAM.....	NC.....	.....	12/18/2015....	.....	1,450,000.....	0	0	0	0	0	0	0	11,568.....	0	0	0
3625138.....	VANDALIA.....	OH.....	.....	05/10/2005....	.....	1,128,371.....	0	0	0	0	0	0	0	55,280.....	0	0	0
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005....	.....	389,521.....	0	0	0	0	0	0	0	17,945.....	0	0	0
3625192.....	GAHANNA.....	OH.....	.....	11/18/2005....	.....	475,168.....	0	0	0	0	0	0	0	2,922.....	0	0	0
3625240.....	BROOK PARK.....	OH.....	.....	06/06/2006....	.....	1,523,549.....	0	0	0	0	0	0	0	14,915.....	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.5

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
3625246.....	ELYRIA.....	OH.....	.....	06/27/2006....	.....	885,950	0	0	0	0	0	0	0	14,755	0	0	0
3625256.....	HUBER HEIGHTS.....	OH.....	.....	08/08/2006....	.....	1,517,024	0	0	0	0	0	0	0	43,045	0	0	0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006....	.....	728,700	0	0	0	0	0	0	0	12,848	0	0	0
3625280.....	CINCINNATI.....	OH.....	.....	11/28/2006....	.....	1,046,070	0	0	0	0	0	0	0	9,386	0	0	0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006....	.....	670,706	0	0	0	0	0	0	0	22,676	0	0	0
3625290.....	FAIRFIELD.....	OH.....	.....	12/22/2006....	.....	573,269	0	0	0	0	0	0	0	19,474	0	0	0
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006....	.....	1,033,333	0	0	0	0	0	0	0	35,058	0	0	0
3625335.....	COLUMBUS.....	OH.....	.....	07/31/2007....	.....	1,883,644	0	0	0	0	0	0	0	16,159	0	0	0
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007....	.....	1,173,715	0	0	0	0	0	0	0	49,447	0	0	0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008....	.....	1,191,768	0	0	0	0	0	0	0	21,911	0	0	0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011....	.....	969,183	0	0	0	0	0	0	0	13,096	0	0	0
3625568.....	PATASKALA.....	OH.....	.....	07/20/2012....	.....	1,033,620	0	0	0	0	0	0	0	50,056	0	0	0
3625569.....	COLUMBUS.....	OH.....	.....	07/20/2012....	.....	1,003,132	0	0	0	0	0	0	0	3,300	0	0	0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013....	.....	778,773	0	0	0	0	0	0	0	22,967	0	0	0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013....	.....	1,010,126	0	0	0	0	0	0	0	15,028	0	0	0
3625616.....	CINCINNATI.....	OH.....	.....	05/01/2013....	.....	500,211	0	0	0	0	0	0	0	25,747	0	0	0
3625627.....	CENTERVILLE.....	OH.....	.....	06/05/2013....	.....	1,757,260	0	0	0	0	0	0	0	26,561	0	0	0
3625645.....	CINCINNATI.....	OH.....	.....	08/13/2013....	.....	1,944,637	0	0	0	0	0	0	0	28,501	0	0	0
3625656.....	MEDINA.....	OH.....	.....	10/30/2013....	.....	520,986	0	0	0	0	0	0	0	13,780	0	0	0
3625672.....	SPRINGBORO.....	OH.....	.....	01/09/2014....	.....	755,826	0	0	0	0	0	0	0	6,351	0	0	0
3625694.....	BEACHWOOD.....	OH.....	.....	08/05/2014....	.....	2,160,717	0	0	0	0	0	0	0	18,466	0	0	0
3625714.....	PAINESVILLE.....	OH.....	.....	10/29/2014....	.....	956,734	0	0	0	0	0	0	0	10,291	0	0	0
3625726.....	CINCINNATI.....	OH.....	.....	12/18/2014....	.....	3,107,585	0	0	0	0	0	0	0	25,871	0	0	0
3625763.....	WASHINGTON TWP.....	OH.....	.....	06/04/2015....	.....	1,617,250	0	0	0	0	0	0	0	19,938	0	0	0
3625785.....	DAYTON.....	OH.....	.....	08/26/2015....	.....	988,327	0	0	0	0	0	0	0	11,807	0	0	0
3725181.....	TULSA.....	OK.....	.....	10/31/2005....	.....	114,921	0	0	0	0	0	0	0	25,966	0	0	0
3725225.....	TULSA.....	OK.....	.....	03/31/2006....	.....	578,889	0	0	0	0	0	0	0	23,144	0	0	0
3725226.....	MUSKOGEE.....	OK.....	.....	03/31/2006....	.....	341,573	0	0	0	0	0	0	0	13,628	0	0	0
3725532.....	TULSA.....	OK.....	.....	10/20/2011....	.....	1,100,623	0	0	0	0	0	0	0	16,472	0	0	0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012....	.....	872,964	0	0	0	0	0	0	0	10,019	0	0	0
3825732.....	SPRINGFIELD.....	OR.....	.....	12/29/2014....	.....	2,281,761	0	0	0	0	0	0	0	19,098	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006....	.....	435,686	0	0	0	0	0	0	0	7,272	0	0	0
3925248.....	QUAKERTOWN.....	PA.....	.....	07/06/2006....	.....	2,717,140	0	0	0	0	0	0	0	11,262	0	0	0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006....	.....	573,973	0	0	0	0	0	0	0	19,476	0	0	0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	727,993	0	0	0	0	0	0	0	17,705	0	0	0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	500,518	0	0	0	0	0	0	0	12,170	0	0	0
3925682.....	Philadelphia.....	PA.....	.....	04/17/2014....	.....	1,020,672	0	0	0	0	0	0	0	29,432	0	0	0
4125271.....	NORTH MYRTLE BEACH.....	SC.....	.....	09/29/2006....	.....	1,366,232	0	0	0	0	0	0	0	12,265	0	0	0
4125272.....	CONWAY.....	SC.....	.....	10/24/2006....	.....	1,040,358	0	0	0	0	0	0	0	35,887	0	0	0
4125365.....	GEORGETOWN.....	SC.....	.....	12/20/2007....	.....	2,510,590	0	0	0	0	0	0	0	35,583	0	0	0
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010....	.....	699,093	0	0	0	0	0	0	0	21,827	0	0	0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011....	.....	1,044,384	0	0	0	0	0	0	0	17,589	0	0	0

SCHEDULE B - PART 3

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

QE02.6

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
4125742.....	GAFFNEY.....	SC.....	.....	03/17/2015....	.....	3,443,914	0	0	0	0	0	0	0	21,408	0	0	0
4325167.....	COLLIERSVILLE.....	TN.....	.....	08/30/2005....	.....	769,372	0	0	0	0	0	0	0	35,470	0	0	0
4325374.....	HENDERSONVILLE.....	TN.....	.....	01/24/2008....	.....	741,648	0	0	0	0	0	0	0	10,418	0	0	0
4325675.....	MEMPHIS.....	TN.....	.....	02/03/2014....	.....	1,355,599	0	0	0	0	0	0	0	29,155	0	0	0
4325727.....	LAKELAND.....	TN.....	.....	12/19/2014....	.....	1,480,899	0	0	0	0	0	0	0	19,317	0	0	0
4325756.....	FRANKLIN.....	TN.....	.....	05/11/2015....	.....	1,230,214	0	0	0	0	0	0	0	10,056	0	0	0
4425058.....	ABILENE.....	TX.....	.....	02/27/2004....	.....	3,452,037	0	0	0	0	0	0	0	53,419	0	0	0
4425107.....	DALLAS.....	TX.....	.....	11/16/2004....	.....	615,177	0	0	0	0	0	0	0	45,691	0	0	0
4425120.....	LAREDO.....	TX.....	.....	01/25/2005....	.....	819,300	0	0	0	0	0	0	0	33,556	0	0	0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005....	.....	1,011,164	0	0	0	0	0	0	0	49,794	0	0	0
4425193.....	PASADENA.....	TX.....	.....	11/18/2005....	.....	738,711	0	0	0	0	0	0	0	31,774	0	0	0
4425222.....	CONROE.....	TX.....	.....	03/28/2006....	.....	1,325,627	0	0	0	0	0	0	0	13,208	0	0	0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006....	.....	1,135,680	0	0	0	0	0	0	0	19,620	0	0	0
4425250.....	DALLAS.....	TX.....	.....	07/12/2006....	.....	1,589,522	0	0	0	0	0	0	0	34,141	0	0	0
4425284.....	LEWISVILLE.....	TX.....	.....	12/12/2006....	.....	1,147,523	0	0	0	0	0	0	0	6,559	0	0	0
4425299.....	CONROE.....	TX.....	.....	01/19/2007....	.....	526,034	0	0	0	0	0	0	0	4,635	0	0	0
4425302.....	MCALLEN.....	TX.....	.....	01/31/2007....	.....	787,719	0	0	0	0	0	0	0	26,410	0	0	0
4425312.....	HOUSTON.....	TX.....	.....	03/29/2007....	.....	810,001	0	0	0	0	0	0	0	7,164	0	0	0
4425316.....	ADDISON.....	TX.....	.....	04/16/2007....	.....	1,070,205	0	0	0	0	0	0	0	16,259	0	0	0
4425333.....	HOUSTON.....	TX.....	.....	06/29/2007....	.....	1,336,430	0	0	0	0	0	0	0	41,161	0	0	0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007....	.....	1,189,720	0	0	0	0	0	0	0	22,158	0	0	0
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008....	.....	978,473	0	0	0	0	0	0	0	8,148	0	0	0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008....	.....	880,612	0	0	0	0	0	0	0	11,464	0	0	0
4425415.....	HOUSTON.....	TX.....	.....	09/26/2008....	.....	983,866	0	0	0	0	0	0	0	7,324	0	0	0
4425427.....	HOUSTON.....	TX.....	.....	11/21/2008....	.....	2,743,312	0	0	0	0	0	0	0	33,892	0	0	0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010....	.....	933,843	0	0	0	0	0	0	0	17,804	0	0	0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011....	.....	1,132,530	0	0	0	0	0	0	0	22,921	0	0	0
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011....	.....	933,156	0	0	0	0	0	0	0	9,448	0	0	0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012....	.....	1,445,155	0	0	0	0	0	0	0	23,772	0	0	0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012....	.....	1,217,276	0	0	0	0	0	0	0	15,354	0	0	0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012....	.....	866,079	0	0	0	0	0	0	0	26,111	0	0	0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013....	.....	703,012	0	0	0	0	0	0	0	10,474	0	0	0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013....	.....	916,199	0	0	0	0	0	0	0	27,379	0	0	0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013....	.....	2,045,626	0	0	0	0	0	0	0	39,919	0	0	0
4425651.....	HUMBLE.....	TX.....	.....	09/20/2013....	.....	1,781,929	0	0	0	0	0	0	0	16,767	0	0	0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013....	.....	1,196,193	0	0	0	0	0	0	0	26,850	0	0	0
4425685.....	San Antonio.....	TX.....	.....	05/23/2014....	.....	1,392,091	0	0	0	0	0	0	0	18,719	0	0	0
4425715.....	EL PASO.....	TX.....	.....	10/30/2014....	.....	1,147,784	0	0	0	0	0	0	0	12,415	0	0	0
4425724.....	FREDERICKSBURG.....	TX.....	.....	12/16/2014....	.....	1,322,004	0	0	0	0	0	0	0	21,788	0	0	0
4425735.....	SAN ANTONIO.....	TX.....	.....	01/09/2015....	.....	931,732	0	0	0	0	0	0	0	20,950	0	0	0
4425737.....	ADDISON.....	TX.....	.....	01/20/2015....	.....	1,062,868	0	0	0	0	0	0	0	12,985	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
4425741.....	NORTH RICHLAND HILLS.....	TX.....	.....	03/13/2015....	.....	.....2,153,798	0	0	0	0	0	0	0	17,681	0	0	0
4425755.....	HOUSTON.....	TX.....	.....	05/07/2015....	.....	.....1,419,231	0	0	0	0	0	0	0	40,974	0	0	0
4425767.....	SAN ANTONIO.....	TX.....	.....	06/15/2015....	.....	.....3,355,337	0	0	0	0	0	0	0	27,192	0	0	0
4425774.....	RED OAK.....	TX.....	.....	07/10/2015....	.....	.....1,339,815	0	0	0	0	0	0	0	7,734	0	0	0
4525163.....	SANDY.....	UT.....	.....	08/15/2005....	.....	.....786,776	0	0	0	0	0	0	0	15,108	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008....	.....	.....2,089,871	0	0	0	0	0	0	0	37,042	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013....	.....	.....1,103,568	0	0	0	0	0	0	0	16,128	0	0	0
4525711.....	ROY.....	UT.....	.....	10/21/2014....	.....	.....932,252	0	0	0	0	0	0	0	16,161	0	0	0
4525744.....	SALT LAKE CITY.....	UT.....	.....	03/26/2015....	.....	.....1,741,948	0	0	0	0	0	0	0	22,196	0	0	0
4625461.....	BARRE.....	VT.....	.....	08/26/2010....	.....	.....2,859,255	0	0	0	0	0	0	0	20,304	0	0	0
4725131.....	STERLING.....	VA.....	.....	03/30/2005....	.....	.....1,710,406	0	0	0	0	0	0	0	87,696	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005....	.....	.....477,040	0	0	0	0	0	0	0	23,856	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006....	.....	.....684,056	0	0	0	0	0	0	0	21,572	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010....	.....	.....745,759	0	0	0	0	0	0	0	35,620	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010....	.....	.....517,984	0	0	0	0	0	0	0	15,710	0	0	0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010....	.....	.....995,844	0	0	0	0	0	0	0	18,490	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012....	.....	.....1,515,205	0	0	0	0	0	0	0	23,362	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013....	.....	.....1,191,927	0	0	0	0	0	0	0	33,655	0	0	0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014....	.....	.....2,147,367	0	0	0	0	0	0	0	51,980	0	0	0
4725720.....	MIDLOTHIAN.....	VA.....	.....	12/03/2014....	.....	.....1,020,090	0	0	0	0	0	0	0	8,379	0	0	0
4725721.....	YORKTOWN.....	VA.....	.....	12/10/2014....	.....	.....1,170,388	0	0	0	0	0	0	0	15,267	0	0	0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006....	.....	.....823,730	0	0	0	0	0	0	0	13,515	0	0	0
4825719.....	TUKWILA.....	WA.....	.....	11/21/2014....	.....	.....1,712,301	0	0	0	0	0	0	0	22,512	0	0	0
4825759.....	RICHLAND.....	WA.....	.....	05/21/2015....	.....	.....4,157,205	0	0	0	0	0	0	0	34,440	0	0	0
4825775.....	SILVERDALE.....	WA.....	.....	07/13/2015....	.....	.....2,968,198	0	0	0	0	0	0	0	24,152	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	.....1,675,529	0	0	0	0	0	0	0	46,080	0	0	0
5025416.....	MADISON.....	WI.....	.....	09/30/2008....	.....	.....1,920,111	0	0	0	0	0	0	0	23,577	0	0	0
5025447.....	MADISON.....	WI.....	.....	04/20/2010....	.....	.....832,782	0	0	0	0	0	0	0	8,947	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						383,523,480	0	0	0	0	0	0	0	7,728,566	0	0	0
0599999. Total Mortgages.....						394,759,371	0	0	0	0	0	0	10,368,517	18,097,083	0	0	0

QE02.7

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 Designation	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

QE03

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/Adjusted 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

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

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

1	2				3	4	5			6	7	8	9	10
CUSIP Identification	Description				Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government														
3136AR	YV	4	FNR 2016-21 BV	3.000%	06/25/39		03/31/2016	Wells Fargo Securities		10,568,572	10,355,000	3,452	1FE	
3137BN	BP	8	FHR 4557 VB	3.000%	05/15/39		03/31/2016	Wells Fargo Securities		6,077,499	5,954,000	1,985	1FE	
0599999. Total Bonds - U.S Government										16,646,071	16,309,000	5,437	XXX	
Bonds - All Other Government														
91086Q	BG	2	UNITED MEXICAN STATES	4.125%	01/21/26	F	01/13/2016	Citi		1,993,520	2,000,000	.0	2FE	
1099999. Total Bonds - All Other Government										1,993,520	2,000,000	.0	XXX	
Bonds - U.S. States, Territories and Possessions														
24917D	AG	8	DENVER TAX REVENUE 2016B	3.818%	08/01/		03/24/2016	Citi		3,000,000	3,000,000	.0	1FE	
34127I	AB	0	FLORIDA ST BRD OF ADMIN TAX	2.638%	07/		03/28/2016	FTN Financial		3,034,350	3,000,000	5,056	1FE	
641494	DU	0	NEVADA HIGHER EDUCATION 2016B	4.721%	0		03/10/2016	Citi		5,000,000	5,000,000	.0	1FE	
91430I	7L	4	UNIV OF HOUSTON TX 2016B	3.310%	02/15/		01/22/2016	Raymond James & Associates		4,995,000	5,000,000	.0	1FE	
1799999. Total Bonds - U.S. States, Territories and Possessions										16,029,350	16,000,000	5,056	XXX	
Bonds - Industrial and Miscellaneous														
02377B	AB	2	AMERICAN AIRLINES 2015-2 AA	3.600%	03/		02/25/2016	Cantor Fitzgerald		1,113,750	1,100,000	17,270	1FE	
03524Z	AP	1	ANHEUSER-BUSCH INBEV FIN	3.650%	02/01/		01/13/2016	Barclays		3,993,320	4,000,000	.0	1FE	
037833	BW	9	APPLE INC	4.500%	02/23/36		02/16/2016	Goldman Sachs & Co		1,990,600	2,000,000	.0	1FE	
073568	AA	5	BEACON CONTAINER FINANCE LLC	3.720%	09		02/03/2016	Deutsche Bank Securities		1,954,048	1,974,877	3,673	1FE	
10112R	AX	2	BOSTON PROPERTIES LP	3.650%	02/01/26		01/08/2016	J P Morgan & Co		1,994,160	2,000,000	.0	2FE	
12635T	AA	2	CRG ISSUER 2015-1 A	4.070%	07/10/22		01/21/2016	Goldman Sachs & Co		3,473,530	3,500,000	4,353	1FE	
14040H	BF	1	CAPITAL ONE FINANCIAL CORP	3.750%	04/2		02/12/2016	Goldman Sachs & Co		3,377,594	3,400,000	40,375	2FE	
233046	AC	5	DB MASTER FINANCE LLC 2015-1A A2I	3.26			01/29/2016	Guggenheim Capital		4,924,700	4,962,500	32,825	2AM	
25389J	AQ	9	DIGITAL REALTY TRUST LP	4.750%	10/01/2		03/08/2016	Tax Free Exchange		979,285	1,000,000	20,715	2FE	
25746U	CE	7	DOMINION RESOURCES INC	3.900%	10/01/25		02/12/2016	Goldman Sachs & Co		1,015,080	1,000,000	15,600	2FE	
26875P	AP	6	EOG RESOURCES INC	4.150%	01/15/26		01/11/2016	J P Morgan & Co		998,540	1,000,000	.0	2FE	
28501*	AY	1	ELECTRIC TRANSMISSION TEXAS LLC SENIOR N				03/17/2016	Mitsubishi UFJ Securities		3,000,000	3,000,000	.0	2	
29364D	AU	4	ENTERGY ARKANSAS INC	3.500%	04/01/26		01/05/2016	Goldman Sachs & Co		1,993,420	2,000,000	.0	1FE	
30219G	AM	0	EXPRESS SCRIPTS HOLDING CO	4.500%	02/2		02/22/2016	Citi		1,492,005	1,500,000	.0	2FE	
30231G	AT	9	EXXON MOBIL CORP	3.043%	03/01/26		02/29/2016	Citi		6,000,000	6,000,000	.0	1FE	
36246M	AU	3	GTP ACQUISITION PARTNERS 144A	3.482%	0		03/31/2016	BNP Paribas		3,040,500	3,000,000	5,803	1FE	
37045V	AH	3	GENERAL MOTORS CO	5.000%	04/01/35		03/22/2016	Citi		1,390,890	1,500,000	36,875	2FE	
37045X	BG	0	GENERAL MOTORS FINL CO	5.250%	03/01/26		02/25/2016	J P Morgan & Co		996,390	1,000,000	.0	2FE	
42251#	AU	8	HEB GROCERY COMPANY SENIOR UNSECURED NOT				03/30/2016	Goldman Sachs & Co		5,000,000	5,000,000	.0	1Z	
44106M	AU	6	HOSPITALITY PROPERTIES	4.250%	02/15/21		01/29/2016	Bank of America		989,900	1,000,000	.0	2FE	
44929@	AK	0	ICRE REIT HOLDINGS SENIOR NOTE DUE 2028				01/05/2016	Bank of America		4,000,000	4,000,000	.0	1Z	
49427R	AL	6	KILROY REALTY LP	4.375%	10/01/25		03/31/2016	Wells Fargo Securities		1,052,770	1,000,000	486	2FE	
574754	AL	1	MASHANTUCKET WESTERN PEQUOT 144A	6.350			03/30/2016	No Broker		.0	6,004	.0	6	
574754	AL	1	MASHANTUCKET WESTERN PEQUOT 144A	6.350			03/30/2016	Interest Capitalization		487	487	.0	6	
67103H	AE	7	O'REILLY AUTOMOTIVE INC	3.550%	03/15/2		03/01/2016	Do Not Use - US Bancorp		2,495,800	2,500,000	.0	2FE	
69144V	AA	1	OXFORD FINANCE FUNDING TRUST 2014-1A A				01/26/2016	Guggenheim Capital		4,981,250	5,000,000	6,757	1FE	

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
828807 CW 5	SIMON PROPERTY GROUP INC	3.300% 01/15/.....	.....	01/08/2016....	Morgan Stanley & Co.....	.....	.....994,010	1,000,000	0	1FE.....
857477 AQ 6	STATE STREET CORP Jr Subordinated Series.....	.....	.....	02/02/2016....	Wells Fargo Securities.....	.....	.....2,512,500	2,500,000	51,042	2FE.....
89171U AC 3	TOWD POINT MRTGE TRUST 2015-4 A2	3.750.....	.....	02/12/2016....	Bank of America.....	.....	.....4,956,250	5,000,000	8,854	1FE.....
91324P CV 2	UNITEDHEALTH GROUP INC	3.100% 03/15/26.....	.....	02/22/2016....	Wells Fargo Securities.....	.....	.....999,210	1,000,000	0	1FE.....
92277G AG 2	VENTAS REALTY LP	4.125% 01/15/26.....	.....	03/31/2016....	Wells Fargo Securities.....	.....	.....2,057,340	2,000,000	18,333	2FE.....
95040Q AC 8	WELLTOWER INC	4.250% 04/01/26.....	.....	02/23/2016....	Wells Fargo Securities.....	.....	.....1,488,405	1,500,000	0	2FE.....
780082 AD 5	ROYAL BANK OF CANADA GMTN	4.650% 01/27.....	A.....	01/22/2016....	Ryan Beck & Co.....	.....	.....997,860	1,000,000	0	1FE.....
71654Q BV 3	PETROLEOS MEXICANOS	4.250% 01/15/25.....	F.....	03/29/2016....	Tax Free Exchange.....	.....	.....986,117	1,000,000	8,736	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....							77,239,711	77,443,868	271,697	XXX
8399997. Total Bonds - Part 3.....							111,908,652	111,752,868	282,190	XXX
8399999. Total Bonds.....							111,908,652	111,752,868	282,190	XXX
9999999. Total Bonds, Preferred and Common Stocks.....							111,908,652	XXX	282,190	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					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)

Bonds - U.S. Government

3132H3	7A	5	FREDDIE MAC GOLD POOL U90889	3.500% 03/25/36		03/01/2016	Paydown		52,772	52,772	56,326	56,127	.0	(3,356)	.0	(3,356)	.0	52,772	.0	.0	.0	.247	03/01/2043	1
3136AA	3R	4	FANNIE MAE 2012-149 LV	3.000% 03/25/36		03/01/2016	Paydown		41,130	41,130	42,363	41,871	.0	(742)	.0	(742)	.0	41,130	.0	.0	.0	.206	03/25/2036	1
36202B	U9	4	GNMA II SF POOL# 001508	10.000% 11/20/2		03/01/2016	Paydown		19	19	19	19	.0	.0	.0	.0	.0	19	.0	.0	.0	.0	11/20/2020	1
36202B	UP	8	GNMA II SF POOL# 001490	10.000% 10/20/2		03/01/2016	Paydown		36	36	36	36	.0	.0	.0	.0	.0	36	.0	.0	.0	.1	10/20/2020	1
36202B	VT	9	GNMA II SF POOL# 001526	10.000% 12/20/2		03/01/2016	Paydown		30	30	30	30	.0	.0	.0	.0	.0	30	.0	.0	.0	.0	12/20/2020	1
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT L			03/15/2016	Redemption	100.0000	64,493	64,493	64,493	64,493	.0	.0	.0	.0	.0	64,493	.0	.0	.0	.509	06/15/2030	1
38373M	2F	6	GNMA 2008-80 IO	1.072% 04/16/50		03/16/2016	Paydown		.0	.0	1,040	986	.0	(986)	.0	(986)	.0	.0	.0	.0	.0	.27	04/16/2050	1
38373M	3S	7	GNMA 2008-86 IO	0.259% 10/16/48		03/16/2016	Paydown		.0	.0	27,304	26,858	.0	(26,858)	.0	(26,858)	.0	.0	.0	.0	.0	2,658	10/16/2048	1
38373M	7D	6	GNMA 2009-37 IO	0.910% 05/16/49		03/16/2016	Paydown		.0	.0	116	112	.0	(112)	.0	(112)	.0	.0	.0	.0	.0	.4	05/16/2049	1
38373V	PY	0	GNMA 2002-64 ZH	6.000% 09/16/32		03/01/2016	Paydown		129,999	129,999	128,913	129,389	.0	.610	.0	.610	.0	129,999	.0	.0	.0	1,218	09/16/2032	1
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B	5.944% 0		02/10/2016	Redemption	100.0000	5,118	5,118	5,118	5,118	.0	.0	.0	.0	.0	5,118	.0	.0	.0	.77	08/10/2018	1
0599999 Total Bonds - U.S. Government									293,597	293,597	325,758	325,039	.0	(31,444)	.0	(31,444)	.0	293,597	.0	.0	.0	4,947	XXX	XXX

Bonds - U.S. States, Territories and Possessions

130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A	2.900		03/01/2016	Redemption	100.0000	60,706	60,706	60,706	60,706	.0	.0	.0	.0	.0	60,706	.0	.0	.0	.301	02/01/2042	1FE
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1	2.750%		03/01/2016	Redemption	100.0000	40,000	40,000	40,000	40,000	.0	.0	.0	.0	.0	40,000	.0	.0	.0	.160	12/01/2041	1FE
25477P	NF	8	DIST OF COLUMBIA HSG FIN AGY 2014-A A			03/15/2016	Redemption	100.0000	8,363	8,363	8,363	8,363	.0	.0	.0	.0	.0	8,363	.0	.0	.0	.54	06/15/2045	1FE
45201Y	YJ	0	ILLINOIS ST HSG DEV AUTH REV 2012A	2.6		03/01/2016	Redemption	100.0000	144,175	144,175	144,175	144,175	.0	.0	.0	.0	.0	144,175	.0	.0	.0	.596	12/01/2042	1FE
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES			03/01/2016	Redemption	100.0000	80,000	80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	.0	.0	.438	11/01/2041	1FE
54627R	AH	3	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A			02/01/2016	Paydown		103,479	103,479	103,453	103,473	.0	.7	.0	.7	.0	103,479	.0	.0	.0	1,480	08/01/2028	1FE
57419P	MC	0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES			03/01/2016	Redemption	100.0000	200,000	200,000	201,000	200,242	.0	(33)	.0	(33)	.0	200,209	.0	(209)	(209)	6,500	03/01/2043	1FE
57563R	JN	0	MASSACHUSETTS EDL ING AUTH ED LN REV SER			01/01/2016	Redemption	100.0000	225,000	225,000	225,563	225,348	.0	.0	.0	.0	.0	225,348	.0	(348)	(348)	6,188	07/01/2026	1FE
57563R	KE	8	MASSACHUSETTS EDL ING AUTH ED LN REV SER			01/01/2016	Redemption	100.0000	75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	1,800	07/01/2027	1FE
57586P	R4	0	MASSACHUSETTS ST HSG FIN AGY SERIES 157			03/01/2016	Redemption	100.0000	100,000	100,000	100,000	100,000	.0	.0	.0	.0	.0	100,000	.0	.0	.0	1,088	12/01/2027	1FE
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E			01/01/2016	Redemption	100.0000	30,000	30,000	30,000	30,000	.0	.0	.0	.0	.0	30,000	.0	.0	.0	.668	07/01/2031	1FE
60636Y	HL	8	MISSOURI ST HSG 2012 SERIES 1	3.723%		02/01/2016	Redemption	100.0000	5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.109	07/01/2028	1FE
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A	2.650%		03/01/2016	Redemption	100.0000	65,000	65,000	65,000	65,000	.0	.0	.0	.0	.0	65,000	.0	.0	.0	.287	11/01/2040	1FE
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B	2.650%		03/01/2016	Redemption	100.0000	50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	.199	11/01/2041	1FE
64469D	WP	2	NEW HAMPSHIRE HOUSING	3.855% 07/01/30		03/01/2016	Redemption	100.0000	50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,285	07/01/2030	1FE
646080	MV	0	NEW JERSEY ST HIGHER ED ASSIST 2011-1			01/04/2016	Redemption	100.0000	140,000	140,000	138,870	139,153	.0	.1	.0	.1	.0	139,154	.0	.846	.846	.690	12/01/2024	1FE
647200	W8	3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3			03/01/2016	Redemption	100.0000	10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.178	09/01/2032	1FE
76221R	RB	1	RHODE ISLAND HSG & MTG FIN COR SERIES 63			01/01/2016	Redemption	100.0000	100,000	100,000	105,978	104,038	.0	.0	.0	.0	.0	104,038	.0	(4,038)	(4,038)	1,000	10/01/2040	1FE
762315	MC	0	RHODE ISLAND ST STUDENT LOAN 2012 A	4		02/02/2016	Redemption	100.0000	570,000	570,000	564,044	565,351	.0	.34	.0	.34	.0	565,384	.0	4,616	4,616	3,863	12/01/2025	1FE
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1	2		03/01/2016	Redemption	100.0000	70,000	70,000	70,000	70,000	.0	.0	.0	.0	.0	70,000	.0	.0	.0	.283	01/01/2041	1FE
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A	2.7		03/01/2016	Redemption	100.0000	45,000	45,000	45,000	45,000	.0	.0	.0	.0	.0	45,000	.0	.0	.0	.551	09/01/2041	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					16	17	18	19	20	21	22						
												11	12	13	14	15													
												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.													
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value											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)	
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5.....				03/01/2016.	Paydown.....		133,017	133,017	133,017	133,017											133,017	0	0	0	0	842	10/25/2037....	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....								2,304,740	2,304,740	2,305,169	2,303,866											2,303,873	0	867	867	28,560	XXX	XXX	

Bonds - U.S. Special Revenue and Special Assessment

31340Y 4Z 9	FHLMC REMIC 93 H 8.500% 11/15/20.....		03/01/2016.	Paydown.....		1,846	1,846	1,931	1,844	0	2	0	2	0	2	0	1,846	0	0	0	27	11/15/2020....	1.....
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22.....		03/01/2016.	Paydown.....		2,054	2,054	2,058	2,047	0	7	0	7	0	7	0	2,054	0	0	0	26	07/25/2022....	1.....
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22.....		03/01/2016.	Paydown.....		10,632	10,632	10,303	10,528	0	104	0	104	0	104	0	10,632	0	0	0	144	09/25/2022....	1.....
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29.....		03/01/2016.	Paydown.....		26,040	26,040	28,123	27,703	0	(1,663)	0	(1,663)	0	(1,663)	0	26,040	0	0	0	174	03/25/2029....	1.....
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38.....		03/01/2016.	Paydown.....		50,785	50,785	55,006	53,454	0	(14)	0	(14)	0	(14)	0	53,439	0	(2,654)	(2,654)	282	02/25/2038....	1.....
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43.....		03/01/2016.	Paydown.....		83,675	83,675	86,577	86,001	0	(2,326)	0	(2,326)	0	(2,326)	0	83,675	0	0	0	397	06/25/2043....	1.....
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33.....		03/01/2016.	Paydown.....		23,803	23,803	23,653	23,685	0	118	0	118	0	118	0	23,803	0	0	0	139	07/25/2033....	1.....
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35.....		03/01/2016.	Paydown.....		39,177	39,177	42,384	40,945	0	(1,768)	0	(1,768)	0	(1,768)	0	39,177	0	0	0	229	03/15/2035....	1.....
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33.....		03/15/2016.	Paydown.....		28,730	28,730	28,609	28,627	0	103	0	103	0	103	0	28,730	0	0	0	168	04/15/2033....	1.....
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25.....		01/01/2016.	Paydown.....		(213)	(213)	(210)	(213)	0	0	0	0	0	0	0	(213)	0	0	0	0	08/01/2025....	1.....
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32.....		03/01/2016.	Paydown.....		149,143	149,143	143,366	146,780	0	2,363	0	2,363	0	2,363	0	149,143	0	0	0	1,497	09/25/2032....	1.....
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32.....		03/01/2016.	Paydown.....		68,736	68,736	62,019	66,487	0	2,249	0	2,249	0	2,249	0	68,736	0	0	0	765	08/15/2032....	1.....
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33.....		03/01/2016.	Paydown.....		108,612	108,612	106,660	107,799	0	813	0	813	0	813	0	108,612	0	0	0	1,089	05/25/2033....	1.....
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33.....		03/01/2016.	Paydown.....		209,702	209,702	208,064	208,973	0	729	0	729	0	729	0	209,702	0	0	0	1,690	03/15/2033....	1.....
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20.....		03/01/2016.	Paydown.....		2,598	2,598	2,614	2,597	0	1	0	1	0	1	0	2,598	0	0	0	22	01/01/2020....	1.....
36230T B2 7	GN 758157 4.550% 05/15/38.....		03/01/2016.	Paydown.....		37,174	37,174	41,356	41,198	0	(4,024)	0	(4,024)	0	(4,024)	0	37,174	0	0	0	282	05/15/2038....	1.....
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08.....		02/15/2016.	Redemption 100.0000.....		76,248	76,248	76,248	76,248	0	0	0	0	0	0	0	76,248	0	0	0	1,466	08/15/2033....	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								918,742	918,742	918,761	924,703	0	(3,306)	0	(3,306)	0	921,396	0	(2,654)	(2,654)	8,397	XXX	XXX

Bonds - Industrial and Miscellaneous

00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....		03/15/2016.	Redemption 100.0000.....		60,757	60,757	63,795	62,065	0	(28)	0	(28)	0	(28)	0	62,037	0	(1,279)	(1,279)	756	08/15/2021....	1.....
00442Q AG 3	ACE SECURITIES CORP 2003-MH1 B1 6.500%.....		01/01/2016.	Paydown.....		17,788	17,788	18,788	17,788	0	0	0	0	0	0	0	17,788	0	0	0	96	08/15/2030....	2AM.....
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1....		03/25/2016.	Paydown.....		42,434	42,434	40,591	41,130	0	1,304	0	1,304	0	1,304	0	42,434	0	0	0	220	07/25/2043....	1FM.....
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5...		03/01/2016.	Paydown.....		19,626	19,626	16,266	16,266	0	3,360	0	3,360	0	3,360	0	19,626	0	0	0	184	10/25/2034....	1FM.....
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78.....		03/01/2016.	Paydown.....		14,306	14,306	14,305	14,302	0	4	0	4	0	4	0	14,306	0	0	0	90	10/17/2036....	1FE.....
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46.....		03/01/2016.	Paydown.....		13,462	13,462	13,461	13,460	0	2	0	2	0	2	0	13,462	0	0	0	78	04/17/2045....	1FE.....
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....		03/01/2016.	Paydown.....		64,505	64,505	63,659	64,026	0	4	0	4	0	4	0	64,030	0	475	475	622	06/25/2035....	1FM.....
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14....		03/31/2016.	Redemption 100.0000.....		6,000	6,000	6,000	6,000	0	0	0	0	0	0	0	6,000	0	0	0	101	06/30/2035....	3FE.....
05606T AA 1	BXG RECEIVABLES NOTE TRUST 2010-A A 5.....	E	03/02/2016.	Paydown.....		63,639	63,639	63,591	63,523	0	117	0	117	0	117	0	63,639	0	0	0	529	03/02/2026....	1FE.....
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2.....		03/02/2016.	Paydown.....		31,316	31,316	31,316	31,316	0	0	0	0	0	0	0	31,316	0	0	0	144	12/02/2027....	1FE.....
05955Q AE 6	BANC OF AMERICA FUNDING CORP 2009-R17 3A....		03/01/2016.	Paydown.....		25,275	25,275	25,401	25,203	0	71	0	71	0	71	0	25,275	0	0	0	235	02/26/2020....	1FM.....
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A.....		03/01/2016.	Paydown.....		5,695	5,695	6,012	5,970	0	(1)	0	(1)	0	(1)	0	5,969	0	(274)	(274)	49	01/25/2042....	1FM.....
073568 AA 5	BEACON CONTAINER FINANCE LLC 3.720% 09.....		03/20/2016.	Paydown.....		48,559	48,559	48,046	0	0	0	0	512	0	512	0	48,559	0	0	0	222	09/20/2027....	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					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4	2		03/01/2016.	Paydown		13,322	13,322	12,856	13,181	0	141	0	141	0	13,322	0	0	0	59	10/25/2025	1FM
111320 AH 0	BROADCOM CORP-CL A 3.500% 08/01/24			02/01/2016.	Redemption	101.0000	3,030,000	3,000,000	2,992,300	2,993,239	0	57	0	57	0	2,993,296	0	36,704	36,704	52,792	08/01/2024	1FE
1248P8 AD 1	CREDIT-BASED ASSET SER & SECUR 2006-MH1			01/01/2016.	Paydown		58,080	58,080	61,275	58,080	0	0	0	0	0	58,080	0	0	0	268	10/25/2036	1FE
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1			03/01/2016.	Paydown		115,948	115,948	117,108	116,443	0	(495)	0	(495)	0	115,948	0	0	0	1,232	10/25/2036	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C			03/10/2016.	Paydown		71,447	71,447	71,447	71,447	0	0	0	0	0	71,447	0	0	0	566	07/11/2022	1FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/			03/18/2016.	Paydown		75,694	75,694	75,663	75,667	0	1	0	1	0	75,668	0	26	26	398	06/18/2029	1FE
126185 AA 5	CPS AUTO TRUST 2012-A A 2.780% 06/17/1			03/15/2016.	Paydown		34,567	34,567	34,563	34,567	0	1	0	1	0	34,567	0	0	0	160	06/17/2019	1FE
126185 AB 3	CPS AUTO TRUST 2012-A B 5.010% 06/17/1			03/15/2016.	Paydown		91,918	91,918	91,908	91,917	0	1	0	1	0	91,918	0	0	0	794	06/17/2019	1FE
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R			03/01/2016.	Paydown		92,468	92,468	93,509	92,468	0	0	0	0	0	92,468	0	0	0	827	05/27/2037	1FM
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A			03/01/2016.	Paydown		52,551	52,551	53,423	53,130	0	(579)	0	(579)	0	52,551	0	0	0	236	04/25/2043	1FM
126673 ZS 4	COUNTRYWIDE ASSET-BACKED CERT 2005-3 AF4			03/01/2016.	Paydown		146,228	146,228	143,121	145,476	0	30	0	30	0	145,506	0	722	722	1,246	08/25/2035	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2			03/01/2016.	Paydown		113,028	118,599	98,454	101,428	0	107	0	107	0	101,535	0	11,493	11,493	1,075	02/25/2035	1FM
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C			03/01/2016.	Paydown		173,635	173,635	155,512	165,042	0	8,593	0	8,593	0	173,635	0	0	0	1,990	10/25/2034	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A			03/25/2016.	Paydown		105,258	113,157	92,144	97,134	0	31	0	31	0	97,165	0	8,093	8,093	1,030	11/25/2035	1FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5			03/25/2016.	Paydown		15,771	17,514	15,268	15,560	0	1	0	1	0	15,561	0	210	210	183	10/25/2035	1FM
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00			03/01/2016.	Paydown		11,333	11,333	10,993	11,289	0	44	0	44	0	11,333	0	0	0	97	07/25/2034	1FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50			03/01/2016.	Paydown		44,677	44,605	40,661	40,661	0	69	0	69	0	40,730	0	3,948	3,948	461	06/25/2035	1FM
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5			03/01/2016.	Paydown		57,429	57,429	57,429	57,366	0	63	0	63	0	57,429	0	0	0	507	03/25/2035	1FM
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2			03/01/2016.	Paydown		30,213	30,213	25,379	26,685	0	7	0	7	0	26,692	0	3,521	3,521	229	02/25/2035	1FM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5			03/01/2016.	Paydown		84,416	84,416	80,595	80,595	0	0	0	0	0	80,595	0	3,820	3,820	1,105	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1			03/01/2016.	Paydown		4,710	4,710	4,619	4,679	0	0	0	0	0	4,679	0	31	31	40	02/25/2021	1FM
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4			03/01/2016.	Paydown		89,019	89,019	80,562	87,353	0	48	0	48	0	87,401	0	1,618	1,618	778	07/25/2036	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3			03/01/2016.	Paydown		46,251	46,251	46,020	46,048	0	0	0	0	0	46,048	0	202	202	484	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A			03/01/2016.	Paydown		62,525	62,525	61,250	61,592	0	933	0	933	0	62,525	0	0	0	393	10/25/2043	1FM
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1			03/01/2016.	Paydown		109,885	109,885	110,331	110,091	0	(206)	0	(206)	0	109,885	0	0	0	639	06/25/2044	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A			03/25/2016.	Paydown		162,228	162,228	165,869	165,821	0	(45)	0	(45)	0	165,776	0	(3,548)	(3,548)	1,054	01/25/2053	1FM
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH			03/01/2016.	Paydown		7,816	7,816	7,816	7,816	0	0	0	0	0	7,816	0	0	0	0	02/01/2033	6FE
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100			03/01/2016.	Paydown		26,204	26,204	25,082	26,204	0	0	0	0	0	26,204	0	0	0	497	08/15/2025	1FM
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6			03/15/2016.	Paydown		117,832	117,832	106,417	115,479	0	2,353	0	2,353	0	117,832	0	0	0	1,513	06/15/2028	2FE
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M			03/15/2016.	Paydown		126,254	126,254	115,523	123,318	0	2,936	0	2,936	0	126,254	0	0	0	1,470	03/15/2028	1FE
22541N 5Z 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1			03/01/2016.	Paydown		11,721	11,721	11,896	11,720	0	1	0	1	0	11,721	0	0	0	130	05/25/2018	1FM
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4			03/01/2016.	Paydown		58,173	58,173	57,405	57,786	0	387	0	387	0	58,173	0	0	0	617	10/25/2033	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A			03/01/2016.	Paydown		146,957	146,957	144,445	144,445	0	2,512	0	2,512	0	146,957	0	0	0	1,643	02/25/2035	1FM

QE05.2

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

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

QE05.3

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					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
2254W0	KD	6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1	5	.....		03/01/2016.	Paydown.....		15,946	15,946	16,304	16,020	0	(3)	0	(3)	0	16,017	0	(71)	(71)	141	10/25/2019....	1FM.....
226829	AA	7	CROCKET COGENERATION 144A	5.869%	03/30.....		03/30/2016.	Redemption 100.0000.....		12,251	12,251	12,251	12,251	0	0	0	0	0	12,251	0	0	0	180	03/30/2025....	2FE.....
22943Y	UB	3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2	.....	03/27/2016.		Paydown.....			104,698	104,698	101,622	102,198	0	10	0	10	0	102,208	0	2,490	2,490	444	08/27/2037....	1FM.....
22970*	AA	8	BGS BNSF Series 2015-1 CTL PT	4.070%	0.....		03/15/2016.	Redemption 100.0000.....		20,765	20,765	20,765	20,765	0	0	0	0	0	20,765	0	0	0	141	05/15/2034....	1FE.....
233046	AC	5	DB MASTER FINANCE LLC 2015-1A A2I	3.26.....	02/20/2016.		Paydown.....			12,500	12,500	12,405	0	0	95	0	95	0	12,500	0	0	0	102	02/20/2045....	2AM.....
24736X	AA	6	DELTA AIR LINES 2015-1 AA 2015-1 AA	3.....	01/30/2016.		Redemption 100.0000.....			19,807	19,807	19,807	19,807	0	0	0	0	0	19,807	0	0	0	311	07/30/2027....	1FE.....
24736Y	AA	4	DELTA AIR LINES 2015-1 A 2015-1 A	3.87.....	01/30/2016.		Redemption 100.0000.....			19,796	19,796	19,796	19,796	0	0	0	0	0	19,796	0	0	0	332	07/30/2027....	1FE.....
25087*	AB	9	DETROIT INTL BRIDGE COMPANY SERIES C	6.....	03/02/2016.		Redemption 100.0000.....			380,096	380,096	380,096	380,096	0	0	0	0	0	380,096	0	0	0	17,616	09/02/2017....	2FE.....
25400L	AC	0	DIGITAL DELTA HOLDINGS 144A	4.750%	10/.....		Tax Free Exchange.....			1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	10/01/2025....	2FE.....
25755T	AE	0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II	.....	01/25/2016.		Paydown.....			12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	146	10/25/2045....	2AM.....
29977J	AB	2	EVERBANK MTGE LOAN TRUST 2013-1 A2	2.5.....	03/01/2016.		Paydown.....			42,667	42,667	42,921	42,787	0	(119)	0	(119)	0	42,667	0	0	0	138	03/25/2043....	1FM.....
29977K	AA	1	EVERBANK MTGE LOAN TRUST 2013-2 A	3.00.....	03/01/2016.		Paydown.....			47,921	47,921	47,412	47,464	0	458	0	458	0	47,921	0	0	0	187	06/25/2043....	1FM.....
30256Y	AA	1	FPL ENERGY MARCUS HOOK LP 144A	7.590%	.....		Redemption 100.0000.....			22,002	22,002	22,002	22,002	0	0	0	0	0	22,002	0	0	0	835	07/10/2018....	1FE.....
31331F	AL	5	FED EXPRESS CORP A-2	8.060%	01/05/16.....		Redemption 100.0000.....			348,963	348,963	348,963	348,963	0	0	0	0	0	348,963	0	0	0	14,063	01/05/2016....	1FE.....
32055R	AN	7	FIRST INDUSTRIAL LP REITS	5.750%	01/15.....		Maturity.....			2,500,000	2,500,000	2,491,325	2,499,957	0	43	0	43	0	2,500,000	0	0	0	71,875	01/15/2016....	2FE.....
33767C	AD	9	FIRSTKEY MORTGAGE TRUST 2015-1 A3	3.50.....	03/01/2016.		Paydown.....			63,905	63,905	65,143	65,030	0	(8)	0	(8)	0	65,021	0	(1,116)	(1,116)	412	03/25/2045....	1FM.....
33843B	AC	1	FLAGSHIP CREDIT AUTO TRUST 2012-1 B	3.....	01/15/2016.		Paydown.....			9,674	9,674	9,674	9,674	0	0	0	0	0	9,674	0	0	0	27	10/16/2017....	1FE.....
36157R	D9	3	GE CAPITAL MTG 1999-HE M	6.705%	04/25/.....		Paydown.....			25,255	25,255	21,497	22,620	0	5	0	5	0	22,626	0	2,630	2,630	22	04/25/2029....	4FM.....
36185N	5V	8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A	.....	03/01/2016.		Paydown.....			63,690	63,690	62,275	63,134	0	556	0	556	0	63,690	0	0	0	561	02/25/2035....	1FM.....
362338	AQ	8	GTE SOUTHWEST INC 1ST MORTGAGE	8.500%	.....		Millennium.....			84,113	75,000	94,388	90,030	0	(123)	0	(123)	0	89,907	0	(5,794)	(5,794)	2,249	11/15/2031....	1FE.....
40432B	AA	7	HSI ASSET LOAN OBLIGATION 2007-2 1A1	5.....	03/01/2016.		Paydown.....			7,649	14,334	13,044	14,131	0	10	0	10	0	14,141	0	(6,492)	(6,492)	163	09/25/2037....	3FM.....
42770Q	AA	0	HERO FUNDING TRUST 2014-2A A	3.990%	09.....		Paydown.....			117,943	117,943	117,862	117,860	0	83	0	83	0	117,943	0	0	0	2,353	09/21/2040....	1FE.....
42771T	AA	3	HERO FUNDING TRUST 2015-3A A	4.280%	09.....		Paydown.....			92,696	92,696	92,689	92,689	0	0	0	0	0	92,689	0	6	6	430	09/20/2041....	1FE.....
45254T	PM	0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6	.....	03/01/2016.		Paydown.....			51,932	51,932	51,056	51,239	0	1	0	1	0	51,240	0	692	692	344	08/25/2034....	1FM.....
45660N	QF	5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7	.....	03/01/2016.		Paydown.....			47,103	47,103	46,470	46,725	0	377	0	377	0	47,103	0	0	0	431	06/25/2033....	1FM.....
46616M	AA	8	HENDERSON RECEIVABLES LLC 2010-3A A	3.....	03/15/2016.		Paydown.....			39,988	39,988	39,738	39,817	0	171	0	171	0	39,988	0	0	0	246	12/15/2048....	1FE.....
46639G	AL	0	JP MORGAN MTGE TRUST 2013-1 1A2	3.000%	.....		Paydown.....			47,904	47,904	48,999	48,491	0	(3)	0	(3)	0	48,488	0	(584)	(584)	220	03/01/2043....	1FM.....
46640B	AC	8	JP MORGAN MORTGAGE TRUST 2013-2 A2	3.5.....	03/01/2016.		Paydown.....			155,436	155,436	157,404	156,706	0	(1,269)	0	(1,269)	0	155,436	0	0	0	884	05/25/2043....	1FM.....
46641C	AA	9	JP MORGAN MORTGAGE TRUST 2014-1 1A1	3.....	03/01/2016.		Paydown.....			129,829	129,829	133,095	131,719	0	(37)	0	(37)	0	131,682	0	(1,853)	(1,853)	777	01/25/2044....	1FM.....
46641C	AK	7	JP MORGAN MORTGAGE TRUST 2014-1A11	3.9.....	03/01/2016.		Paydown.....			310,633	310,633	310,633	310,633	0	0	0	0	0	310,633	0	0	0	1,681	01/25/2044....	1FM.....
472319	AB	8	JEFFERIES GROUP INC SENIOR NOTES	5.500.....	03/15/2016.		Maturity.....			700,000	700,000	684,551	699,606	0	394	0	394	0	700,000	0	0	0	19,250	03/15/2016....	2FE.....
47715*	AA	5	JETBLUE AIRWAYS 2013-1 CLASS A EETC	4.....	03/05/2016.		Redemption 100.0000.....			131,468	131,468	131,468	131,468	0	0	0	0	0	131,468	0	0	0	2,905	03/05/2023....	1FE.....
478366	AR	8	JOHNSON CONTROLS INC	5.500%	01/15/16.....		Maturity.....			3,900,000	3,900,000	3,902,574	3,900,012	0	(12)	0	(12)	0	3,900,000	0	0	0	107,250	01/15/2016....	2FE.....
485260	BH	5	KANSAS GAS & ELEC	5.647%	03/29/21.....		Call 99.0686.....			50,168	50,640	50,640	50,640	0	0	0	0	0	50,640	0	(472)	(472)	1,078	03/29/2021....	1FE.....

SCHEDULE D - PART 4

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

QE05.4

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					F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
49327X AB 6	KEY BANK NA 5.450% 03/03/16.....						03/03/2016.	Maturity.....		2,090,000	2,090,000	1,967,045	2,086,739	0	3,261	0	3,261	0	2,090,000	0	0	0	53,156	03/03/2016....	2FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE						03/30/2016.	Redemption 100.0000.....		76,184	76,184	76,628	76,299	0	(11)	0	(11)	0	76,289	0	(105)	(105)	1,093	03/30/2021....	2FE.....
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL..						03/05/2016.	Redemption 100.0000.....		58,704	58,704	58,704	58,704	0	0	0	0	0	58,704	0	0	0	710	12/05/2020....	1.....
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....						03/01/2016.	Paydown.....		96,834	101,953	93,896	93,896	0	0	0	0	0	93,896	0	2,938	2,938	874	11/25/2035....	1FM.....
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/.....						03/01/2016.	Paydown.....		183,663	193,371	176,271	176,271	0	0	0	0	0	176,271	0	7,392	7,392	1,658	09/25/2035....	1FM.....
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A.....						01/29/2016.	Redemption 100.0000.....		47,471	47,471	47,471	47,471	0	0	0	0	0	47,471	0	0	0	937	04/29/2022....	1FE.....
540424 AN 8	LOEWS CORP SENIOR NOTES 5.250% 03/15/1.....						03/15/2016.	Maturity.....		75,000	75,000	71,672	74,920	0	80	0	80	0	75,000	0	0	0	1,969	03/15/2016....	1FE.....
55265K 2X 6	MASTR ASSET SEC TRUST 2003-4 10A1 5.....						03/01/2016.	Paydown.....		8,704	8,704	8,737	8,687	0	0	0	0	0	8,687	0	18	18	73	12/25/2018....	1FM.....
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750.....						03/01/2016.	Paydown.....		2,409	2,409	2,376	2,397	0	0	0	0	0	2,397	0	12	12	19	05/25/2018....	1FM.....
55313U AD 1	MMAF EQUIPMENT FINANCE LLC 2009-AA A4.....						01/15/2016.	Paydown.....		43,327	43,327	43,319	43,327	0	0	0	0	0	43,327	0	0	0	127	01/15/2030....	1FE.....
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A...						03/20/2016.	Paydown.....		47,579	47,579	47,573	47,576	0	3	0	3	0	47,579	0	0	0	197	05/20/2030....	1FE.....
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B...						03/20/2016.	Paydown.....		47,579	47,579	47,576	47,576	0	2	0	2	0	47,579	0	0	0	275	05/20/2030....	2AM.....
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....						03/01/2016.	Paydown.....		39,303	39,303	31,836	36,444	0	11	0	11	0	36,455	0	2,848	2,848	518	12/25/2034....	1FM.....
59549N AD 5	MID-STATE TRUST 6 A4 7.790% 07/01/35.....						01/01/2016.	Paydown.....		20,354	20,354	19,336	19,892	0	462	0	462	0	20,354	0	0	0	396	07/01/2035....	1AM.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....						03/15/2016.	Paydown.....		22,086	22,086	20,927	21,434	0	653	0	653	0	22,086	0	0	0	178	07/15/2038....	1AM.....
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....						03/01/2016.	Paydown.....		27,093	27,093	27,724	27,546	0	(453)	0	(453)	0	27,093	0	0	0	285	08/15/2037....	1FE.....
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....						03/01/2016.	Paydown.....		35,628	35,628	35,578	35,572	0	56	0	56	0	35,628	0	0	0	306	12/15/2045....	1FM.....
608190 AH 7	MOHAWK INDUSTRIES INC 6.125% 01/15/16.....						01/15/2016.	Maturity.....		3,111,000	3,111,000	3,117,969	3,110,750	0	250	0	250	0	3,111,000	0	0	0	95,274	01/15/2016....	2FE.....
65339K 88 6	NEXTERA ENERGY CAPITAL 5.000% 01/15/73.....						03/01/2016.	Wells Fargo Securities.....		999,978	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(22)	(22)	12,500	01/15/2073....	2FE.....
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1.....						03/25/2016.	Paydown.....		240,136	240,136	240,624	240,611	0	(474)	0	(474)	0	240,136	0	0	0	1,504	10/25/2045....	1FM.....
68389X BC 8	ORACLE CORP 2.950% 05/15/25.....						02/10/2016.	Morgan Stanley & Co.....		1,993,640	2,000,000	1,990,860	1,991,391	0	101	0	101	0	1,991,492	0	2,148	2,148	14,914	05/15/2025....	1FE.....
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....						03/10/2016.	Paydown.....		49,590	49,590	49,587	49,589	0	1	0	1	0	49,590	0	0	0	279	03/10/2027....	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....						03/10/2016.	Paydown.....		37,192	37,192	37,185	37,189	0	3	0	3	0	37,192	0	0	0	296	03/10/2027....	2AM.....
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....						03/01/2016.	Paydown.....		43,308	43,308	44,336	43,944	0	(636)	0	(636)	0	43,308	0	0	0	386	06/15/2036....	1FE.....
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF.....						03/25/2016.	Paydown.....		27,055	27,055	27,055	27,055	0	0	0	0	0	27,055	0	0	0	199	04/25/2035....	1FM.....
73316P DP 2	POPULAR ABS MORTGAGE PASS-THRO 2005-3 A.....						03/25/2016.	Paydown.....		453,836	453,836	453,832	452,512	0	(28)	0	(28)	0	452,483	0	1,353	1,353	3,720	07/25/2035....	1FM.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....						03/01/2016.	Paydown.....		21,717	21,717	20,760	21,503	0	214	0	214	0	21,717	0	0	0	141	10/25/2033....	1FM.....
743263 AL 9	PROGRESS ENERGY INC 5.625% 01/15/16.....						01/15/2016.	Maturity.....		4,000,000	4,000,000	3,994,220	3,999,972	0	28	0	28	0	4,000,000	0	0	0	112,500	01/15/2016....	2FE.....
74927D AL 0	RBSSP RESECURITIZATION TRUST 2010-4 6A1.....						03/01/2016.	Paydown.....		47,758	47,758	45,215	45,687	0	2,072	0	2,072	0	47,758	0	0	0	465	02/26/2036....	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....						03/01/2016.	Paydown.....		16,354	16,354	15,546	16,078	0	276	0	276	0	16,354	0	0	0	108	10/25/2021....	1FM.....
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 A15.....						03/25/2016.	Paydown.....		107,121	123,830	107,522	107,522	0	0	0	0	0	107,522	0	(401)	(401)	1,212	07/25/2034....	1FM.....
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 A16B.....						03/01/2016.	Paydown.....		104,637	104,637	104,635	113,371	0	(105)	0	(105)	0	113,266	0	(8,629)	(8,629)	951	12/25/2033....	1FM.....
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4.....						03/01/2016.	Paydown.....		162,319	162,319	155,623	159,797	0	2,522	0	2,522	0	162,319	0	0	0	1,676	03/25/2034....	1FM.....
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....						03/01/2016.	Paydown.....		15,576	15,576	15,162	15,355	0	1	0	1	0	15,355	0	221	221	158	05/01/2034....	1FM.....

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			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....				03/01/2016.	Paydown.....		223,072	223,072	223,071	222,500	0	(1)	0	(1)	0	222,499	0	573	573	2,201	09/25/2034....	1FM.....
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%.....				03/01/2016.	Paydown.....		35,807	35,807	35,807	35,752	0	55	0	55	0	35,807	0	0	0	212	07/20/2027....	1FE.....
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%.....				03/20/2016.	Paydown.....		27,061	27,061	27,058	27,059	0	2	0	2	0	27,061	0	0	0	87	09/20/2029....	1FE.....
80281A AE 9	SANTANDER DRIVE AUTO REC TRUST 2012-1 C.....				01/15/2016.	Paydown.....		31,479	31,479	31,475	31,479	0	0	0	0	0	31,479	0	0	0	99	11/15/2017....	1FE.....
80282V AE 2	SANTANDER DRIVE AUTO REC TR 2012-2 C 3.....				03/15/2016.	Paydown.....		199,124	199,124	199,104	199,124	0	0	0	0	0	199,124	0	0	0	845	02/15/2018....	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....				03/01/2016.	Paydown.....		82,746	82,746	82,746	82,746	0	0	0	0	0	82,746	0	0	0	832	12/25/2033....	1FM.....
81721M 20 8	SENIOR HOUSING PROP TRUST 5.625% 08/01.....				02/04/2016.	Incapital.....		1,008,481	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	8,481	8,481	7,031	08/01/2042....	2FE.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....				03/01/2016.	Paydown.....		15,475	15,475	15,474	15,446	0	0	0	0	0	15,446	0	29	29	380	01/25/2042....	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....				03/01/2016.	Paydown.....		61,889	61,889	62,964	62,922	0	(1,034)	0	(1,034)	0	61,889	0	0	0	380	05/25/2043....	1FM.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....				01/25/2016.	Paydown.....		50,790	50,790	50,790	50,790	0	0	0	0	0	50,790	0	0	0	505	01/25/2044....	1FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....				03/01/2016.	Paydown.....		71,222	71,222	69,661	70,104	0	1,118	0	1,118	0	71,222	0	0	0	467	07/25/2043....	1FM.....
82651N AA 7	SIERRA RECEIVABLES FUNDING CO 2010-3A A.....				01/20/2016.	Paydown.....		97,074	97,074	97,065	97,072	0	2	0	2	0	97,074	0	0	0	284	11/20/2025....	1FE.....
82651R AA 8	SIERRA RECEIVABLES FUNDING CO 2011-1A A.....				01/20/2016.	Paydown.....		137,969	137,969	137,955	137,965	0	3	0	3	0	137,969	0	0	0	385	06/20/2018....	1FE.....
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A.....				03/20/2016.	Paydown.....		15,675	15,675	15,672	15,674	0	1	0	1	0	15,675	0	0	0	72	11/20/2028....	1FE.....
826671 AD 1	SIGNAL SEC CORP MFD HSG 1998-2 A 7.42.....				03/01/2016.	Paydown.....		49,437	49,437	49,409	49,358	0	78	0	78	0	49,437	0	0	0	647	04/15/2030....	1FE.....
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%.....				03/15/2016.	Paydown.....		71,712	71,712	71,517	71,612	0	100	0	100	0	71,712	0	0	0	359	03/17/2025....	1FE.....
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%.....				03/15/2016.	Paydown.....		28,685	28,685	28,679	28,682	0	3	0	3	0	28,685	0	0	0	213	03/17/2025....	2AM.....
84055* AA 6	SOUTH TEXAS ELECTRIC COOP SERIES A 5.4.....				01/01/2016.	Redemption 100.0000.....		176,471	176,471	176,471	176,471	0	0	0	0	0	176,471	0	0	0	4,774	01/01/2028....	1.....
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....				01/01/2016.	Redemption 100.0000.....		464,768	464,768	464,768	464,768	0	0	0	0	0	464,768	0	0	0	17,754	01/01/2018....	1FE.....
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....				02/01/2016.	Paydown.....		73,364	73,364	73,364	73,364	0	0	0	0	0	73,364	0	0	0	734	08/01/2031....	1FE.....
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....				03/01/2016.	Paydown.....		86,399	86,399	78,056	85,005	0	1,394	0	1,394	0	86,399	0	0	0	804	09/25/2033....	1FM.....
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1.....				03/01/2016.	Paydown.....		16,378	16,378	15,518	16,064	0	314	0	314	0	16,378	0	0	0	152	02/25/2020....	1FM.....
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5.....				03/01/2016.	Paydown.....		409,943	409,943	408,870	408,716	0	(4)	0	(4)	0	408,712	0	1,231	1,231	3,166	09/25/2034....	1FM.....
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....				03/01/2016.	Paydown.....		35,392	35,392	34,363	35,155	0	237	0	237	0	35,392	0	0	0	309	11/25/2034....	1FM.....
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....				03/01/2016.	Paydown.....		9,701	9,701	9,495	9,604	0	97	0	97	0	9,701	0	0	0	52	12/25/2034....	2FM.....
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....				03/01/2016.	Paydown.....		136,423	136,423	132,008	134,715	0	1,708	0	1,708	0	136,423	0	0	0	1,442	07/25/2035....	1FM.....
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....				03/15/2016.	Paydown.....		41,993	41,993	43,332	43,166	0	(1,173)	0	(1,173)	0	41,993	0	0	0	539	08/15/2036....	1FE.....
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....				03/20/2016.	Paydown.....		62,500	62,500	62,473	62,475	0	25	0	25	0	62,500	0	0	0	370	11/20/2038....	1FE.....
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....				03/20/2016.	Paydown.....		62,500	62,500	63,594	63,399	0	(899)	0	(899)	0	62,500	0	0	0	366	02/22/2039....	1FE.....
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED.....				02/01/2016.	Redemption 100.0000.....		105,631	105,631	110,906	108,741	0	(9)	0	(9)	0	108,732	0	(3,101)	(3,101)	5,017	02/01/2030....	2FE.....
88031Q AA 8	TENASKA VIRGINA PARTNERS 144A 6.119% 0.....				03/30/2016.	Redemption 100.0000.....		69,291	69,291	69,291	69,291	0	0	0	0	0	69,291	0	0	0	1,060	03/30/2024....	2FE.....
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....				03/30/2016.	Redemption 100.0000.....		155,356	155,356	155,991	155,633	0	(15)	0	(15)	0	155,618	0	(262)	(262)	2,379	03/30/2023....	2FE.....
88641U AE 3	TIDEWATER AUTO RECEIVABLE TRUS 2012-AA C.....				02/25/2016.	Paydown.....		955,050	955,050	954,824	955,007	0	43	0	43	0	955,050	0	0	0	4,989	10/15/2019....	1FE.....
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....				03/16/2016.	Paydown.....		22,355	22,355	22,355	22,355	0	0	0	0	0	22,355	0	0	0	183	10/16/2040....	1FE.....

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SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90932Q AA 4	UNITED AIR 2014-2 A PTT	3.750%	09/03/2	.	03/03/2016.	Redemption 100.0000		203,677	203,677	204,005	203,955	0	2	0	2	0	203,957	0	(279)	(279)	3,819	09/03/2026	1FE
949456 AA 5	WELK RESORTS LLC 2013-A A	3.100%	03/15	.	03/15/2016.	Paydown		96,910	96,910	96,897	96,910	0	0	0	0	0	96,910	0	0	0	493	03/15/2029	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1	3.620%	09/2	.	03/20/2016.	Redemption 100.0000		55,295	55,295	55,295	55,295	0	0	0	0	0	55,295	0	0	0	334	09/20/2024	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1	3.620%	09/1	.	03/16/2016.	Redemption 100.0000		55,688	55,688	55,688	55,688	0	0	0	0	0	55,688	0	0	0	336	09/16/2024	2FE
94980K AG 7	WELLS FARGO MBS 2004-4 A7	5.500%	05/25	.	03/01/2016.	Paydown		78,352	78,352	73,332	77,875	0	7	0	7	0	77,883	0	469	469	490	05/25/2034	1FM
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6	5.250%		.	03/25/2016.	Paydown		53,525	53,525	51,120	51,120	0	0	0	0	0	51,120	0	2,405	2,405	431	09/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8	5.500		.	03/25/2016.	Paydown		51,409	51,409	48,822	50,894	0	2	0	2	0	50,896	0	513	513	434	10/25/2035	1FM
94984F AV 1	WELLS FARGO MBS 2006-11 A20	6.000%	09/	.	03/25/2016.	Paydown		119,646	138,473	121,644	123,598	0	(15)	0	(15)	0	123,583	0	(3,937)	(3,937)	1,283	09/25/2036	1FM
961548 AQ 7	WESTVACO CORP DEBENTURES	7.650%	03/15/	...	03/15/2016.	Redemption 100.0000		4,000	4,000	4,489	4,265	0	(8)	0	(8)	0	4,257	0	(257)	(257)	153	03/15/2027	2FE
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1			...	03/01/2016.	Paydown		87,913	87,913	90,880	89,744	0	(55)	0	(55)	0	89,690	0	(1,776)	(1,776)	609	06/27/2044	1FM
98310W AB 4	WYNDHAM WORLDWIDE	6.000%	12/01/16	.	03/25/2016.	Call 103.5401		4,918,156	4,750,000	4,716,022	4,745,832	0	1,028	0	1,028	0	4,746,860	0	171,296	171,296	90,250	12/01/2016	2FE
984121 BP 7	XEROX CORPORATION	6.400%	03/15/16	.	03/15/2016.	Maturity		2,000,000	2,000,000	2,020,000	2,000,579	0	(579)	0	(579)	0	2,000,000	0	0	0	64,000	03/15/2016	2FE
G0620B AB 4	ATLAS 2014-1 A	4.875%	12/15/39	.	03/15/2016.	Redemption 100.0000		46,800	46,800	46,800	46,800	0	0	0	0	0	46,800	0	0	0	380	01/15/2031	1Z
009090 AA 9	AIR CANADA 2015-A1 PTT	3.600%	03/15/27	...	A 03/15/2016.	Redemption 100.0000		15,632	15,632	15,632	15,632	0	0	0	0	0	15,632	0	0	0	281	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-A1 PTT	3.875%	03/15/23	...	A 03/15/2016.	Redemption 100.0000		29,941	29,941	29,941	29,941	0	0	0	0	0	29,941	0	0	0	580	03/15/2023	2FE
87425E AH 6	TALISMAN ENERGY INC	5.750%	05/15/35	...	A 03/31/2016.	Redemption 91.0000		1,592,500	1,750,000	1,838,200	1,830,289	0	(591)	0	(591)	0	1,829,698	0	(237,198)	(237,198)	38,014	05/15/2035	2FE
26971H AC 6	EAGLE LTD 2014-1A B	5.290%	12/15/39	...	F 03/15/2016.	Paydown		31,250	31,250	31,445	31,429	0	(179)	0	(179)	0	31,250	0	0	0	276	12/15/2039	3AM
37952U AD 5	SEACO CONTAINER	2014-1A A1	3.190%	07/	F 03/17/2016.	Paydown		150,000	150,000	150,110	150,094	0	(2)	0	(2)	0	150,093	0	(93)	(93)	797	07/17/2029	1FE
68210* AC 7	OMEGA LEASING LLC GUARANTOR ROLLS ROYCE			R	01/12/2016.	Redemption 100.0000		7,974	7,974	7,974	7,974	0	0	0	0	0	7,974	0	0	0	119	07/12/2016	1
71656L BA 8	PETROLEOS MEXICANOS 144A	4.250%	01/15/	...	F 03/29/2016.	Tax Free Exchange		994,854	1,000,000	994,230	994,737	0	116	0	116	0	994,854	0	0	0	21,250	01/15/2025	2FE
88314R AA 4	TEXTAINER MARINE CONTAINERS 2013-1A A			R	03/20/2016.	Paydown		25,000	25,000	24,872	24,901	0	99	0	99	0	25,000	0	0	0	162	09/20/2038	1FE
88314R AC 0	TEXTAINER MARINE CONTAINERS 2014-1A A			F	03/20/2016.	Paydown		62,500	62,500	62,479	62,481	0	19	0	19	0	62,500	0	0	0	341	10/20/2039	1FE
G3157# AB 0	EUROPEAN METAL RECYCLING LMTD	4.600%	1	...	F 03/18/2016.	Redemption 100.0000		636,364	636,364	636,364	636,364	0	0	0	0	0	636,364	0	0	0	28,399	12/17/2022	2
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM			F	03/15/2016.	Redemption 100.0000		44,109	44,109	45,047	44,843	0	(15)	0	(15)	0	44,828	0	(719)	(719)	336	02/15/2021	1FE
N3386# AP 4	FUGRO N.V. SERIES C	5.880%	08/17/23	...	F 01/28/2016.	Redemption 100.0000		102,488	102,488	102,488	102,572	0	16	0	16	0	102,589	0	(100)	(100)	20,638	08/17/2023	3
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	7.000%	1	...	F 03/31/2016.	Redemption 100.0000		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	263	11/30/2033	2FE
3899999. Total Bonds - Industrial and Miscellaneous								47,313,549	47,339,488	47,063,145	47,219,711	0	33,144	0	33,144	0	47,313,307	0	246	246	967,952	XXX	XXX
8399997. Total Bonds - Part 4								50,830,628	50,856,567	50,612,833	50,773,319	0	(1,597)	0	(1,597)	0	50,832,173	0	(1,541)	(1,541)	1,009,856	XXX	XXX
8399999. Total Bonds								50,830,628	50,856,567	50,612,833	50,773,319	0	(1,597)	0	(1,597)	0	50,832,173	0	(1,541)	(1,541)	1,009,856	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																							
101121 40 8	BOSTON PROPERTIES INC PFD	5.25%		.	03/18/2016.	Incipital	20,000.000	510,489	0.00	500,000	500,000	0	0	0	0	0	500,000	0	10,489	10,489	6,563	XXX	P2LFE
857477 88 9	STATE STREET CORP PFD			.	02/02/2016.	Wells Fargo Securities	100,000.000	2,614,952	0.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	114,952	114,952	0	XXX	P2LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous								3,125,441	XXX	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	125,441	125,441	6,563	XXX	XXX
8999997. Total Preferred Stocks - Part 4								3,125,441	XXX	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	125,441	125,441	6,563	XXX	XXX

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
8999999.	Total Preferred Stocks.....					3,125,441	XXX	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	125,441	125,441	6,563	XXX	XXX
9899999.	Total Preferred and Common Stocks.....					3,125,441	XXX	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	125,441	125,441	6,563	XXX	XXX
9999999.	Total Bonds, Preferred and Common Stocks.....					53,956,069	XXX	53,612,833	53,773,319	0	(1,597)	0	(1,597)	0	53,832,173	0	123,900	123,900	1,016,419	XXX	XXX

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

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

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

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

Common Stocks - Money Market Mutual Funds

9AMMF1	0A	7	MOUNT VERNON SECURITIES LENDING PRIME PORTFOLIO.....	.....	U.....	59,824,045	59,824,045	.....
7499999			Total - Common Stocks - Money Market Mutual Funds.....			59,824,045	59,824,045	XXX
7599999			Total - Common Stock.....			59,824,045	59,824,045	XXX
7699999			Total - Preferred and Common Stock.....			59,824,045	59,824,045	XXX
9999999			Totals.....			59,824,045	59,824,045	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....59,824,045 Book/Adjusted Carrying Value \$.....59,824,045
2. Average balance for the year: Fair Value \$.....62,703,455 Book/Adjusted Carrying Value \$.....62,703,455
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....59,824,045 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

1. Total 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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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								
US Bank NA..... Cincinnati, OH.....		0.000	0	0	(9,923,793)	(7,141,707)	(6,194,788)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(9,923,793)	(7,141,707)	(6,194,788)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(9,923,793)	(7,141,707)	(6,194,788)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(9,923,793)	(7,141,707)	(6,194,788)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE