



QUARTERLY STATEMENT

As of September 30, 2016
of the Condition and Affairs of the

OHIO NATIONAL LIFE ASSURANCE CORPORATION

NAIC Group Code.....0704, 0704 (Current Period) (Prior Period)	NAIC Company Code..... 89206	Employer's ID Number..... 31-0962495
Organized under the Laws of Ohio Incorporated/Organized..... June 26, 1979 Statutory Home Office	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)	Country of Domicile US 513-794-6100 (Area Code) (Telephone Number)
Main Administrative Office	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	
Mail Address	Post Office Box 237..... Cincinnati OH US 45201 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Financial Way..... Cincinnati OH US 45242 (Street and Number) (City or Town, State, Country and Zip Code)	513-794-6100-6015 (Area Code) (Telephone Number)
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts (Name) amber_roberts@ohionational.com (E-Mail Address)	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	Christopher Allen Carlson #	Vice Chairman, Strategic Businesses
Harry Douglas Cooke, III #	Executive Vice President	Ronald John Dolan	Vice Chairman & Chief Risk Officer
Paul Gerard #	Senior Vice President & Chief Investment Officer	Kristal Elaine Hambrick	Executive Vice President & Chief Product Officer
Arthur James Roberts	Senior Vice President & Chief Financial Officer	Dennis Lee Schoff	Senior Vice President & General Counsel, Assistant Secretary, Chief Compliance Officer
Barbara Ann Turner #	Executive Vice President & Chief Administrative Officer		

DIRECTORS OR TRUSTEES

Thomas Abdo Barefield	Christopher Allen Carlson #	Ronald John Dolan	Gary Thomas Huffman
Barbara Ann Turner #			

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	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ November 2016	b. If no:	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

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.....	2,836,084,485	0	2,836,084,485	2,573,285,158
2. Stocks:				
2.1 Preferred stocks.....	13,106,000	0	13,106,000	16,106,000
2.2 Common stocks.....	6,430,655	0	6,430,655	1,479
3. Mortgage loans on real estate:				
3.1 First liens.....	379,901,785	0	379,901,785	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 (\$....(13,178,988)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(13,178,988)	0	(13,178,988)	(11,865,113)
6. Contract loans (including \$.....0 premium notes).....	107,785,349	0	107,785,349	101,952,389
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	127,559
9. Receivables for securities.....	1,389,298	0	1,389,298	553,934
10. Securities lending reinvested collateral assets.....	103,933,493	0	103,933,493	65,582,865
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,435,452,077	0	3,435,452,077	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.....	30,153,994	0	30,153,994	29,074,247
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	8,344,979	0	8,344,979	11,090,637
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	120,366,580	0	120,366,580	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.....	9,165,410	0	9,165,410	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.....	0	0	0	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.....	117,040,199	65,916,363	51,123,836	50,806,241
19. Guaranty funds receivable or on deposit.....	1,741,901	0	1,741,901	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.....	52,691,181	0	52,691,181	69,862,168
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	68,177	0	68,177	67,903
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,775,024,498	65,916,363	3,709,108,135	3,439,749,919
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	252,500,505	0	252,500,505	248,777,027
28. Total (Lines 26 and 27).....	4,027,525,003	65,916,363	3,961,608,640	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.....	68,177	0	68,177	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).....	68,177	0	68,177	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 \$....3,015,077,112 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,015,077,112	2,894,695,947
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	89,276,323	92,866,211
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	105,259,415	4,500,569
4. Contract claims:		
4.1 Life.....	9,214,034	8,708,257
4.2 Accident and health.....	543,552	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 \$....161,114 accident and health premiums.....	887,177	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.....	8,541,161	9,095,137
10. Commissions to agents due or accrued - life and annuity contracts \$....5,134,100, accident and health \$....95 and deposit-type contract funds \$.....0.....	5,134,195	5,155,921
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,388,558	1,284,714
13. Transfers to Separate Accounts due or accrued (net) (including \$....(3,628,527) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(3,628,527)	(4,545,400)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,145,419	4,154,031
15.1 Current federal and foreign income taxes, including \$....877,173 on realized capital gains (losses).....	2,061,044	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,827,145	3,629,171
17. Amounts withheld or retained by company as agent or trustee.....	2,359,261	1,915,397
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	39,518,349	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.....	32,792,607	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.....	0	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.....	15,730,502	0
24.10 Payable for securities lending.....	103,933,493	65,582,865
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	136,372	42,352
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,435,197,190	3,158,242,301
27. From Separate Accounts statement.....	252,500,505	248,777,027
28. Total liabilities (Lines 26 and 27).....	3,687,697,695	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).....	176,334,653	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).....	264,310,939	271,907,610
38. Totals of Lines 29, 30 and 37.....	273,910,944	281,507,615
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	3,961,608,639	3,688,526,943

DETAILS OF WRITE-INS		
2501. Unclaimed funds.....	136,372	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).....	136,372	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.....	187,257,203	196,307,926	238,149,263
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	116,729,193	118,558,368	156,225,579
4. Amortization of Interest Maintenance Reserve (IMR).....	2,202,755	1,971,884	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.....	31,898,272	26,025,237	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.....	1,059,543	1,179,137	1,551,914
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	13,816,010	14,438,570	13,111,099
9. Totals (Lines 1 to 8.3).....	352,962,976	358,481,122	450,722,231
10. Death benefits.....	51,333,076	44,210,979	56,940,923
11. Matured endowments (excluding guaranteed annual pure endowments).....	10,063	0	15,580
12. Annuity benefits.....	2,820,381	2,846,299	4,194,876
13. Disability benefits and benefits under accident and health contracts.....	8,230,029	7,589,515	10,586,612
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	55,692,997	54,133,683	67,759,788
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	1,063,601	821,559	1,320,384
18. Payments on supplementary contracts with life contingencies.....	90,379	110,310	145,429
19. Increase in aggregate reserves for life and accident and health contracts.....	121,013,664	133,604,241	160,377,261
20. Totals (Lines 10 to 19).....	240,254,189	243,316,586	301,340,853
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	36,101,857	37,690,500	50,146,867
22. Commissions and expense allowances on reinsurance assumed.....	28,256	29,422	39,244
23. General insurance expenses.....	47,363,041	46,938,113	59,374,297
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,919,026	9,425,075	14,599,844
25. Increase in loading on deferred and uncollected premiums.....	2,127,516	2,750,922	(1,723,932)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(807,133)	(4,122,760)	(4,933,947)
27. Aggregate write-ins for deductions.....	4,109,212	5,124,281	6,567,892
28. Totals (Lines 20 to 27).....	339,095,963	341,152,139	425,411,118
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	13,867,013	17,328,983	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).....	13,867,013	17,328,983	25,311,113
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	8,260,307	10,671,900	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).....	5,606,706	6,657,083	21,622,284
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(11,136) (excluding taxes of \$.....3,997,789 transferred to the IMR).....	(1,241,475)	58,148	(787,995)
35. Net income (Line 33 plus Line 34).....	4,365,231	6,715,231	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).....	4,365,231	6,715,231	20,834,289
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....20,530.....	38,128	(90,591)	(39,318)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	7,749,415	9,986,079	1,864,139
41. Change in nonadmitted assets.....	(7,411,290)	(14,265,479)	(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.....	(2,997,575)	165,305	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.....	(7,000,000)	(8,000,000)	(29,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(5,865,790)	(2,798,310)	(2,552,790)
54. Net change in capital and surplus (Lines 37 through 53).....	(7,596,671)	(8,287,765)	(14,512,574)
55. Capital and surplus as of statement date (Lines 36 + 54).....	273,910,944	287,732,424	281,507,615
DETAILS OF WRITE-INS			
08.301. COI Charges.....	8,744,738	8,834,101	11,763,328
08.302. Surrender Charges.....	5,900,804	6,100,006	7,740,357
08.303. Administrative Charges.....	(829,532)	(495,537)	350,326
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	(6,742,919)
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	13,816,010	14,438,570	13,111,099
2701. Health Surrender Benefits.....	4,109,212	5,124,281	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).....	4,109,212	5,124,281	6,567,892
5301. Amortization of Coinsurance Gain.....	(4,098,604)	(6,892,802)	(8,284,980)
5302. Prior period adjustment.....	(1,767,186)	4,094,492	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).....	(5,865,790)	(2,798,310)	(2,552,790)

OHIO NATIONAL LIFE ASSURANCE CORPORATION
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.....	188,341,298	201,134,599	238,827,231
2. Net investment income.....	116,804,741	117,533,599	156,939,170
3. Miscellaneous income.....	28,859,211	34,750,142	25,353,853
4. Total (Lines 1 through 3).....	334,005,250	353,418,340	421,120,254
5. Benefit and loss related payments.....	97,680,668	110,310,714	121,634,907
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(1,724,006)	(5,989,861)	(6,951,717)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	98,046,041	102,043,803	131,323,033
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$2,165,301 tax on capital gains (losses).....	(997,404)	10,200,281	17,385,572
10. Total (Lines 5 through 9).....	193,005,299	216,564,937	263,391,795
11. Net cash from operations (Line 4 minus Line 10).....	140,999,951	136,853,403	157,728,459
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	216,590,601	221,437,711	305,808,779
12.2 Stocks.....	3,125,441	1,264,188	1,766,180
12.3 Mortgage loans.....	47,326,703	45,240,993	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.....	0	26,326,075	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	267,042,745	294,268,967	372,656,696
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	463,274,911	335,916,173	413,548,115
13.2 Stocks.....	6,426,300	1,000,000	1,000,000
13.3 Mortgage loans.....	43,705,000	54,960,000	70,375,000
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	835,364	0	424,871
13.7 Total investments acquired (Lines 13.1 to 13.6).....	514,241,575	391,876,173	485,347,986
14. Net increase or (decrease) in contract loans and premium notes.....	5,832,960	1,780,272	1,675,872
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(253,031,790)	(99,387,478)	(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.....	100,398,398	0	1,658,836
16.5 Dividends to stockholders.....	7,000,000	8,000,000	29,000,000
16.6 Other cash provided (applied).....	17,319,566	(29,108,326)	(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).....	110,717,964	(37,108,326)	(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).....	(1,313,875)	357,599	(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).....	(13,178,989)	(5,362,477)	(11,865,114)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	38,350,628	0	(28,519,520)
20.0002 Payable for securities.....	(15,730,502)	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.....	441,269,640	424,544,254	560,240,626
3. Ordinary individual annuities.....	64,957	82,232	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.....	15,353,313	14,579,987	19,851,457
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	456,687,910	439,206,473	580,189,926
12. Deposit-type contracts.....	103,075,872	1,680,951	3,399,737
13. Total.....	559,763,782	440,887,424	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 September 30, 2016 and December 31, 2015 there were no permitted practices.

	State of Domicile	September 30, 2016	December 31, 2015
Net Income			
(1) Net (Loss) Income	OH	\$ 4,365,231	20,834,289
(2) State prescribed practices: NONE		-	-
(3) State permitted practices: NONE		-	-
(4) Net Income, NAIC SAP		<u>\$ 4,365,231</u>	<u>20,834,289</u>
Surplus			
(5) Statutory capital and surplus	OH	\$ 273,910,944	281,507,615
(6) State prescribed practices: NONE		-	-
(7) State permitted practices: NONE		-	-
(8) Statutory capital and surplus, NAIC SAP		<u>\$ 273,910,944</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 September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of universal life reserves. As of December 31, 2015, reserves were understated by \$2,948,628. As a result, surplus was overstated by \$1,916,608. The events contributing to the reserve understatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ (2,948,628)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	1,032,020
Decrease in surplus (P4,L53,C1)	<u>\$ (1,916,608)</u>

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of BOLI reinsurance ceded premium. As of December 31, 2015, ceded premiums were overstated by \$2,577,830. As a result, surplus was understated by \$1,675,590. The events contributing to the premium overstatement impact surplus as follows:

Decrease in premium and annuity considerations for life and health policies and contracts (P4,L1,C1)	\$ 2,577,830
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(902,241)
Increase in surplus (P4,L53,C1)	<u>\$ 1,675,590</u>

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of universal life premium conversions. As of December 31, 2015, ceded premiums were understated by \$2,025,043 and reserves were overstated by \$136,747. As a result, surplus was overstated by \$1,227,392. The events contributing to the premium understatement impact surplus as follows:

Increase in premium and annuity considerations for life and health policies and contracts (P4,L1,C1)	\$ (2,025,043)
Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	136,747
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	660,904
Decrease in surplus (P4,L53,C1)	<u>\$ (1,227,392)</u>

NOTES TO FINANCIAL STATEMENTS

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of income taxes related to the dividends received deduction. The events contributing to the understatement of taxes impact surplus as follows:

Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(256,665)
Decrease in surplus (P4,L53,C1)	<u>\$ (256,665)</u>

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of universal life rider reserves. As of December 31, 2015, reserves were overstated by \$260,741. As a result, surplus was understated by \$169,482. The events contributing to the reserve overstatement impact surplus as follows:

Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 260,741
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(91,259)
Increase in surplus (P4,L53,C1)	<u>\$ 169,482</u>

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of an immediate annuity conversion error. As of December 31, 2015, reserves were overstated by \$1,963,287. As a result, surplus was understated by \$1,276,137. The events contributing to the reserve overstatement impact surplus as follows:

Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 1,963,287
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(687,150)
Increase in surplus (P4,L53,C1)	<u>\$ 1,276,137</u>

The Company's September 30, 2016 financial statements reflect a prior period adjustment relating to the recording of disability income reserve data error. As of December 31, 2015, reserves were overstated by \$764,121. As a result, surplus was understated by \$496,679. The events contributing to the reserve overstatement impact surplus as follows:

Decrease in aggregate reserves for life and accident and health contracts (P4,L19,C1)	\$ 764,121
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(267,442)
Increase in surplus (P4,L53,C1)	<u>\$ 496,679</u>

The Company's September 30, 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 understatement 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)	1,068,527
Decrease in surplus (P4,L53,C1)	<u>\$ (1,984,408)</u>

3 - 4. No significant change

NOTES TO FINANCIAL STATEMENTS

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
68278#AB4	3,000,000	2,400,000	600,000	2,400,000	2,400,000	9/30/2016
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
	-	-	-	-	-	
Total	\$ 3,000,000	\$ 2,400,000	\$ 600,000	\$ 2,400,000	\$ 2,400,000	

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

(a) The aggregate amount of unrealized losses

(1) Less than 12 Months\$ 1,068,151

(2) 12 Months or Longer\$ 769,096

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

(1) Less than 12 Months\$ 58,529,441

(2) 12 Months or Longer\$ 20,458,372

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 \$103,933,493.

I. Working Capital Finance Investments - NONE

J. Offsetting and Netting of Assets and Liabilities – NONE

6 - 9. No significant change

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates.

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2016 are summarized below:

	2016
Dividends declared and unpaid (P3, L23, C1)	\$ -
Dividends paid in cash (P5, L16.5, C1)	7,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	-
Dividends to stockholders (P4, L52, C1)	<u>\$ 7,000,000</u>

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLIC shall maintain a common checking account. It is ONLIC's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLIC must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLIC for the other parties (e.g. ONLAC). Settlement is made daily for each party's needs from or to the common account. It is ONLIC's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLIC will credit interest monthly at the average interest earned for positive cash balances during the period or charge interest on any negative balances. Interest credited for the nine months ended September 30, 2016 was \$77,723 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 September 30, 2016 ONLAC had \$52,064,547 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

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, and by purchasing FHLB stock, the Company can enter into deposit contracts. The Company had outstanding deposit contracts of \$100,000,000 as of September 30, 2016. It is part of the Company's strategy to utilize these funds as additional liquidity. The company has determined the maximum borrowing capacity as \$100,003,380. The company calculated this amount in accordance with current FHLB capital stock.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year – 9/30/16

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ 4,426,232	\$ 4,426,232	\$ -
(c) Activity Stock	\$ 2,000,068	\$ 2,000,068	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ 6,426,300	\$ 6,426,300	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ 100,003,380	\$ 100,003,380	\$ -

2. Prior Year – 12/31/15

	Total	General Account	Separate Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	\$ -	\$ -	\$ -
(c) Activity Stock	\$ -	\$ -	\$ -
(d) Excess Stock	\$ -	\$ -	\$ -
(e) Aggregate Total	\$ -	\$ -	\$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	\$ -	\$ -	\$ -

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1 Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2 Class B	\$ 4,426,232	\$ 4,426,232	\$ -	\$ -	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 126,923,042	\$ 123,543,888	\$ 100,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total Collateral Pledged	\$ 126,923,042	\$ 123,543,888	\$ 100,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General Separate Accounts

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

b. Maximum Amount Pledged During Reporting Year

1. Current Year Total General and Separate Accounts

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	\$ 128,217,882	\$ 124,370,656	\$ 100,000,000

2. Current Year General Account

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum Collateral Pledged	\$ 128,217,882	\$ 124,370,656	\$ 100,000,000

3. Current Year Separate Accounts

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

4. Prior Year-end Total General and Separate Accounts

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

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB.

a. Amount as of Reporting Date

1. Current Year

	1	2	3	4
	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	100,000,000	100,000,000	-	100,000,000
(c) Other				
(d) Aggregate Total	100,000,000	100,000,000	-	100,000,000

2. Prior Year

	1	2	3	4
	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
(a) Debt				
(b) Funding Agreements	-	-	-	-
(c) Other				
(d) Aggregate Total	-	-	-	-

b. Maximum Amount during Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
(a) Debt			
(b) Funding Agreements	100,000,000	100,000,000	-
(c) Other			
(d) Aggregate Total	100,000,000	100,000,000	-

c. FHLB – Prepayment Obligations

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

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

NOTES TO FINANCIAL STATEMENTS

18 - 19. No significant change

20. Fair Value

A.

(1) Fair Value Measurements at September 30, 2016 are as follows:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
a. Assets at fair value				
Cash	\$ (13,178,988)	\$ -	\$ -	\$ (13,178,988)
Short-term	-	-	-	-
Securities lending collateral	-	103,933,493		103,933,493
Perpetual Preferred stock				-
Industrial and Misc.	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	-	-	-	-
Bonds				
U.S. Governments	-	-	-	-
Industrial and Misc	-	-	-	-
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Bonds	-	-	-	-
Common Stock				
Industrial and Misc	-	6,430,655	-	6,430,655
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Common Stocks	-	6,430,655	-	6,430,655
Derivative assets				
Interest rate contracts	-	-	-	-
Foreign exchange contracts	-	-	-	-
Credit contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	-	-	-	-
Separate account assets	252,500,505	-	-	252,500,505
Total assets at fair value	\$ 239,321,517	\$ 110,364,148	\$ -	\$ 349,685,665
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) Type of Financial Instrument	(2) Aggregate Fair Value	(3) Admitted Assets	(4) Level 1	(5) Level 2	(6) Level 3	(7) Not Practicable (Carry Value)
Bonds	\$ 3,032,653,321	\$ 2,836,084,485	\$ 3,703,956	\$ 3,004,516,144	\$ 24,433,221	\$ -
Cash	(13,178,988)	(13,178,988)	(13,178,988)	-	-	-
Common stock non-affiliate	6,430,655	6,430,655	-	6,430,655	-	-
Preferred stock	14,024,000	13,106,000	-	14,024,000	-	-
Mortgage Loan	391,515,658	379,901,785	-	-	391,515,658	-
Separate account assets	252,500,505	252,500,505	252,500,505	-	-	-
Liabilities at fair value:						
Separate account	252,500,505	252,500,505	252,500,505	-	-	-

D. Not Practicable to Estimate Fair Values – NONE

21. - 23. No significant change

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

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2016, \$7,608,866 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 \$64,056,048. 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.

12/31/2015
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2010
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

03/01/2012
- 6.4

By what department or departments?
Ohio Department of Insurance

- 6.5

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

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 [X] No []

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

\$ 52,691,181

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]

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

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

\$ 0

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

\$ 0

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

Yes [] No [X]

14.2 If yes, please complete the following:

	1 Prior Year-End 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 [X]

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

Yes [] No []

If no, attach a description with this statement.

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

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

\$ 103,933,493

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

\$ 103,933,493

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

\$ 103,933,493

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No []

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

1 Name of Custodian(s)	2 Custodian Address

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

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

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

Yes [] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:

OHIO NATIONAL LIFE ASSURANCE CORPORATION
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1	Long-term mortgages in good standing	Amount	
1.11	Farm mortgages.....	\$	0
1.12	Residential mortgages.....	\$	0
1.13	Commercial mortgages.....	\$	379,901,785
1.14	Total mortgages in good standing.....	\$	379,901,785
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)	\$	379,901,785
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.....	.....	58.1
2.2	A&H cost containment percent.....	.....	2.1
2.3	A&H expense percent excluding cost containment expenses.....	.....	125.6
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	2	3	4	5	6	7	8	9
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsuer Rating

NONE

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

Current Year to Date - Allocated by States and Territories

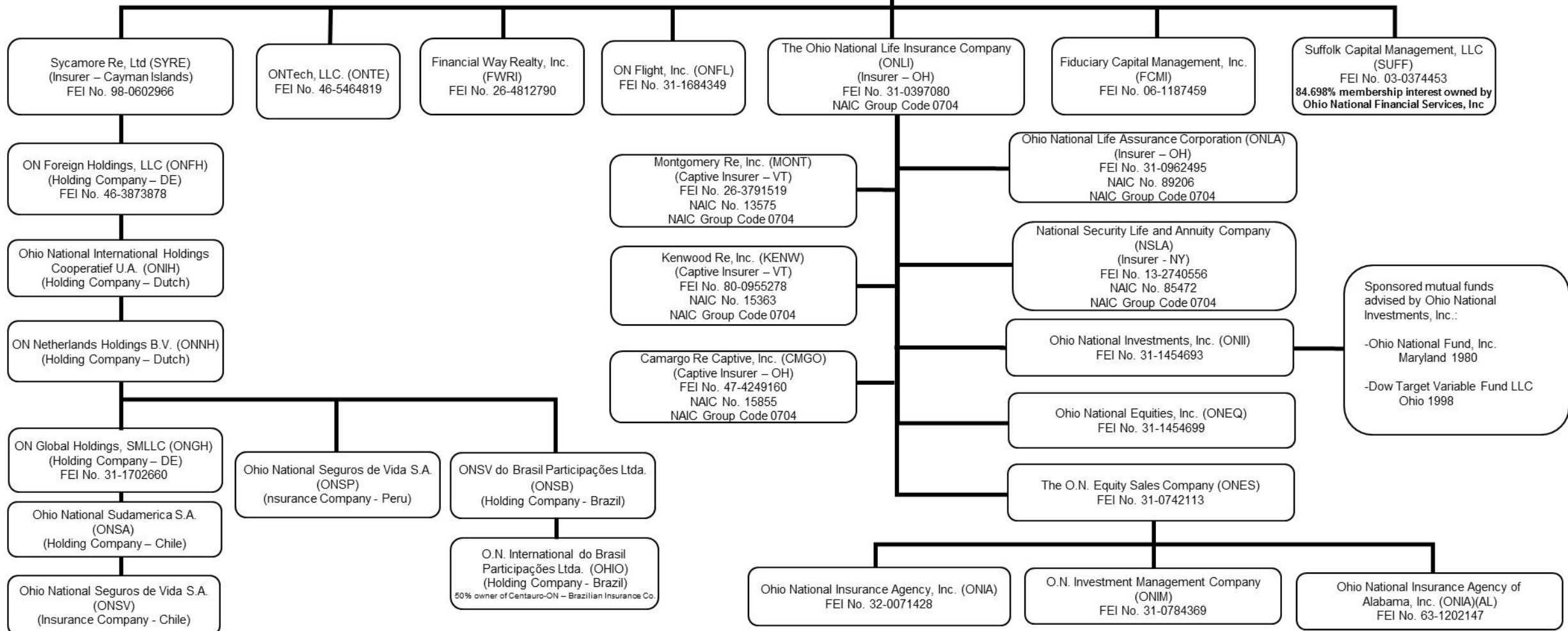
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama.....	AL L	4,061,426	180	263,534	0	4,325,140	0
2.	Alaska.....	AK L	101,501	0	2,550	0	104,051	0
3.	Arizona.....	AZ L	4,528,222	240	163,807	0	4,692,269	0
4.	Arkansas.....	AR L	6,499,368	0	96,550	0	6,595,918	0
5.	California.....	CA L	37,710,306	0	902,618	0	38,612,924	35,362,999
6.	Colorado.....	CO L	7,945,225	0	1,009,782	0	8,955,007	0
7.	Connecticut.....	CT L	5,008,877	0	169,245	0	5,178,122	0
8.	Delaware.....	DE L	472,327	0	23,759	0	496,086	0
9.	District of Columbia.....	DC L	608,816	0	43,034	0	651,850	0
10.	Florida.....	FL L	33,324,216	0	836,087	0	34,160,303	0
11.	Georgia.....	GA L	11,609,538	0	355,967	0	11,965,505	0
12.	Hawaii.....	HI L	76,947	0	4,678	0	81,625	0
13.	Idaho.....	ID L	2,697,318	125	178,262	0	2,875,705	0
14.	Illinois.....	IL L	14,775,325	0	463,202	0	15,238,527	0
15.	Indiana.....	IN L	6,615,404	0	208,501	0	6,823,905	0
16.	Iowa.....	IA L	7,088,914	0	129,153	0	7,218,067	0
17.	Kansas.....	KS L	18,025,207	11,500	248,998	0	18,285,705	0
18.	Kentucky.....	KY L	8,500,532	0	225,906	0	8,726,438	0
19.	Louisiana.....	LA L	3,836,520	0	207,478	0	4,043,998	0
20.	Maine.....	ME L	788,479	0	6,367	0	794,846	0
21.	Maryland.....	MD L	6,368,748	2,860	418,108	0	6,789,716	0
22.	Massachusetts.....	MA L	14,783,469	0	172,784	0	14,956,253	0
23.	Michigan.....	MI L	14,562,684	0	709,111	0	15,271,795	0
24.	Minnesota.....	MN L	5,135,511	0	228,594	0	5,364,105	0
25.	Mississippi.....	MS L	3,906,296	0	125,895	0	4,032,191	103,036
26.	Missouri.....	MO L	16,549,062	340	195,392	0	16,744,794	0
27.	Montana.....	MT L	1,970,968	0	72,386	0	2,043,354	0
28.	Nebraska.....	NE L	3,515,643	0	91,458	0	3,607,101	0
29.	Nevada.....	NV L	1,217,479	0	38,678	0	1,256,157	0
30.	New Hampshire.....	NH L	2,555,210	0	69,230	0	2,624,440	0
31.	New Jersey.....	NJ L	18,221,079	400	424,731	0	18,646,210	0
32.	New Mexico.....	NM L	871,698	0	32,743	0	904,441	0
33.	New York.....	NY N	853,729	0	34,949	0	888,678	0
34.	North Carolina.....	NC L	25,454,674	8,395	337,276	0	25,800,345	0
35.	North Dakota.....	ND L	882,454	0	34,986	0	917,440	41,667
36.	Ohio.....	OH L	34,123,630	0	1,214,770	0	35,338,400	67,313,563
37.	Oklahoma.....	OK L	7,052,610	0	207,811	0	7,260,421	0
38.	Oregon.....	OR L	4,151,917	0	205,320	0	4,357,237	0
39.	Pennsylvania.....	PA L	14,173,287	39,787	857,719	0	15,070,793	0
40.	Rhode Island.....	RI L	1,174,036	0	38,993	0	1,213,029	0
41.	South Carolina.....	SC L	2,875,104	0	81,497	0	2,956,601	0
42.	South Dakota.....	SD L	362,109	0	24,655	0	386,764	0
43.	Tennessee.....	TN L	15,996,893	0	443,159	0	16,440,052	125,339
44.	Texas.....	TX L	38,869,665	85	975,362	0	39,845,112	0
45.	Utah.....	UT L	5,422,854	0	145,902	0	5,568,756	0
46.	Vermont.....	VT L	396,485	0	7,249	0	403,734	0
47.	Virginia.....	VA L	12,074,456	945	275,800	0	12,351,201	0
48.	Washington.....	WA L	5,980,266	0	300,484	0	6,280,750	0
49.	West Virginia.....	WV L	893,538	100	163,543	0	1,057,181	0
50.	Wisconsin.....	WI L	4,627,438	0	329,654	0	4,957,092	47,543
51.	Wyoming.....	WY L	734,290	0	16,771	0	751,061	81,726
52.	American Samoa.....	AS N	0	0	0	0	0	0
53.	Guam.....	GU N	55,494	0	0	0	55,494	0
54.	Puerto Rico.....	PR L	3,011,878	0	777,469	0	3,789,347	0
55.	US Virgin Islands.....	VI N	13,227	0	0	0	13,227	0
56.	Northern Mariana Islands.....	MP N	0	0	0	0	0	0
57.	Canada.....	CAN N	5,802	0	0	0	5,802	0
58.	Aggregate Other Alien.....	OT XXX	0	0	0	0	0	0
59.	Subtotal.....	(a). 51	443,118,151	64,957	14,591,957	0	457,775,065	103,075,873
90.	Reporting entity contributions for employee benefit plans.....	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX	455,404	0	816,088	0	1,271,492	0
94.	Aggregate other amounts not allocable by State.....	XXX	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX	443,573,555	64,957	15,408,045	0	459,046,557	103,075,873
96.	Plus Reinsurance Assumed.....	XXX	0	0	382,477	0	382,477	0
97.	Totals (All Business).....	XXX	443,573,555	64,957	15,790,522	0	459,429,034	103,075,873
98.	Less Reinsurance Ceded.....	XXX	261,592,252	0	8,223,993	0	269,816,245	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX	181,981,303	64,957	7,566,529	0	189,612,789	103,075,873
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

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.....

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)	*
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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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.

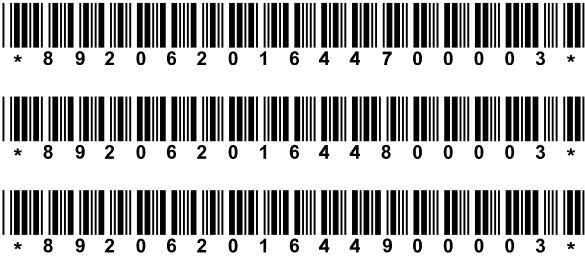
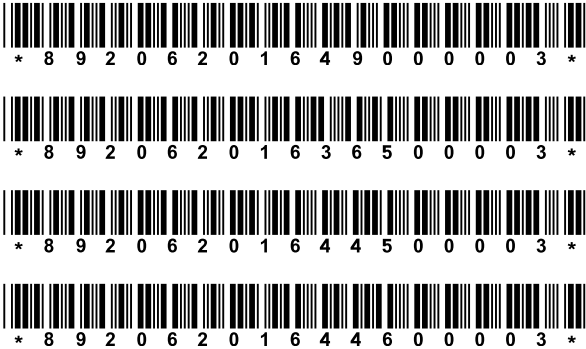
The data for this supplement is not required to be filed.
5.

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

NONE

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.....	43,705,000	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.....	47,326,703	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).....	379,901,785	383,523,488
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	379,901,785	383,523,488
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	379,901,785	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.....	127,559	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1	127,561
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	1	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.....	485,431,712	414,548,115
3. Accrual of discount.....	1,585,918	1,942,157
4. Unrealized valuation increase (decrease).....	58,657	(57,950)
5. Total gain (loss) on disposals.....	2,011,530	3,324,701
6. Deduct consideration for bonds and stocks disposed of.....	219,716,041	307,574,959
7. Deduct amortization of premium.....	2,543,239	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.....	600,000	2,385,064
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	2,855,621,140	2,589,392,603
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	2,855,621,140	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,694,676,232	81,989,506	35,157,797	(2,200,888)	1,583,841,961	1,694,676,232	1,739,307,053	1,531,654,114
2. NAIC 2 (a).....	906,607,932	82,436,787	40,223,552	(8,928,323)	903,727,635	906,607,932	939,892,844	921,594,428
3. NAIC 3 (a).....	114,693,378	2,042,500	4,258,143	9,698,596	112,914,199	114,693,378	122,176,331	98,275,735
4. NAIC 4 (a).....	26,042,856	0	273,146	(2,483,969)	26,677,268	26,042,856	23,285,741	18,351,007
5. NAIC 5 (a).....	4,272,182	1,945	1,375,244	2,673,471	1,315,928	4,272,182	5,572,354	822,106
6. NAIC 6 (a).....	5,632,803	489	9,504	226,233	5,600,204	5,632,803	5,850,021	2,587,761
7. Total Bonds.....	2,751,925,383	166,471,227	81,297,386	(1,014,880)	2,634,077,195	2,751,925,383	2,836,084,344	2,573,285,151
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	10,120,000	0	0	0	10,120,000	10,120,000	10,120,000	13,120,000
10. NAIC 3.....	2,986,000	0	0	0	2,986,000	2,986,000	2,986,000	2,986,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	13,106,000	0	0	0	13,106,000	13,106,000	13,106,000	16,106,000
15. Total Bonds and Preferred Stock.....	2,765,031,383	166,471,227	81,297,386	(1,014,880)	2,647,183,195	2,765,031,383	2,849,190,344	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 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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								
0225839.....	TEMPE.....	AZ.....	.....	07/06/2016....	4.125	1,800,000	0	2,530,000
0325843.....	TUCSON.....	AZ.....	.....	07/22/2016....	4.125	1,400,000	0	2,540,000
0525849.....	DEL MAR.....	CA.....	.....	08/30/2016....	4.850	2,350,000	0	3,140,000
1425860.....	DEERFIELD.....	IL.....	.....	09/29/2016....	4.250	1,000,000	0	2,490,000
2325848.....	WARREN.....	MI.....	.....	08/30/2016....	4.085	1,000,000	0	1,820,000
3325853.....	DUNKIRK.....	NY.....	.....	09/15/2016....	4.075	1,400,000	0	2,000,000
3325859.....	CENTERPORT.....	NY.....	.....	09/28/2016....	4.200	850,000	0	1,370,000
3425846.....	ALBEMARLE.....	NC.....	.....	08/11/2016....	4.000	2,100,000	0	3,000,000
3425862.....	MADISON.....	NC.....	.....	09/29/2016....	4.235	600,000	0	1,990,000
4425852.....	DALLAS.....	TX.....	.....	09/13/2016....	4.000	2,950,000	0	4,110,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	15,450,000	0	24,990,000
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	15,450,000	0	24,990,000
3399999. Total Mortgages.....				XXX.....	XXX.....	15,450,000	0	24,990,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
0024917.....	MUSKOGEE.....	OK.....	.....	12/21/2001....	08/19/2016....	791,952	0	0	0	0	0	0	704,388	704,388	0	0	0
0525417.....	DEL MAR.....	CA.....	.....	09/30/2008....	08/30/2016....	1,132,177	0	0	0	0	0	0	1,076,376	1,076,376	0	0	0
1125258.....	DALTON.....	GA.....	.....	08/21/2006....	08/26/2016....	1,714,767	0	0	0	0	0	0	1,577,774	1,577,774	0	0	0
1525491.....	FISHERS.....	IN.....	.....	04/06/2011....	09/19/2016....	781,317	0	0	0	0	0	0	739,596	739,596	0	0	0
3625240.....	BROOK PARK.....	OH.....	.....	06/06/2006....	07/01/2016....	1,523,549	0	0	0	0	0	0	1,493,495	1,493,495	0	0	0
4425250.....	DALLAS.....	TX.....	.....	07/12/2006....	07/27/2016....	1,589,522	0	0	0	0	0	0	1,508,962	1,508,962	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						7,533,284	0	0	0	0	0	0	7,100,591	7,100,591	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	34,407	0	0	0
0024750.....	DOUGLASS TWP.....	PA.....	.....	09/30/1997....	.....	.....426,090	0	0	0	0	0	0	0	56,796	0	0	0
0024762.....	SODDY-DAISY.....	TN.....	.....	04/30/2001....	.....	.....27,169	0	0	0	0	0	0	0	8,293	0	0	0
0024809.....	COLONIAL HGTS.....	TN.....	.....	10/30/1998....	.....	.....489,043	0	0	0	0	0	0	0	39,385	0	0	0
0024872.....	OAKWOOD.....	GA.....	.....	10/22/1999....	.....	.....263,063	0	0	0	0	0	0	0	15,252	0	0	0
0024881.....	ELKTON.....	MD.....	.....	02/15/2000....	.....	.....1,950,501	0	0	0	0	0	0	0	63,191	0	0	0
0024884.....	LOUISA.....	KY.....	.....	04/28/2000....	.....	.....837,919	0	0	0	0	0	0	0	41,592	0	0	0
0024913.....	KNOX COUNTY.....	TN.....	.....	10/12/2001....	.....	.....1,011,821	0	0	0	0	0	0	0	35,401	0	0	0
0024917.....	MUSKOGEE.....	OK.....	.....	12/21/2001....	.....	.....791,952	0	0	0	0	0	0	0	22,302	0	0	0
0024922.....	BIRMINGHAM.....	AL.....	.....	04/09/2002....	.....	.....3,833,718	0	0	0	0	0	0	0	123,365	0	0	0
0024924.....	COLUMBUS.....	OH.....	.....	05/01/2002....	.....	.....997,285	0	0	0	0	0	0	0	14,337	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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
0024926.....	EL PASO.....	TX.....	.....	05/17/2002....	.....	807,830.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	133,285.....	0.....	0.....	0.....
0125329.....	MOUNTAIN BROOK.....	AL.....	.....	06/21/2007....	.....	2,035,324.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	31,662.....	0.....	0.....	0.....
0125488.....	BIRMINGHAM.....	AL.....	.....	03/09/2011....	.....	694,317.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	36,978.....	0.....	0.....	0.....
0125523.....	FORT PAYNE.....	AL.....	.....	08/30/2011....	.....	1,220,842.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	32,703.....	0.....	0.....	0.....
0125659.....	DAPHNE.....	AL.....	.....	10/30/2013....	.....	686,406.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,564.....	0.....	0.....	0.....
0125745.....	HOOVER.....	AL.....	.....	03/26/2015....	.....	1,831,141.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	23,955.....	0.....	0.....	0.....
0225839.....	TEMPE.....	AZ.....	.....	07/06/2016....	.....	.....0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	7,241.....	0.....	0.....	0.....
0325357.....	LAVEEN.....	AZ.....	.....	11/30/2007....	.....	689,395.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	12,861.....	0.....	0.....	0.....
0325431.....	TUCSON.....	AZ.....	.....	12/05/2008....	.....	1,295,673.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	9,616.....	0.....	0.....	0.....
0325548.....	MESA.....	AZ.....	.....	03/20/2012....	.....	1,765,515.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,049.....	0.....	0.....	0.....
0325771.....	PHOENIX.....	AZ.....	.....	06/30/2015....	.....	1,278,347.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	13,475.....	0.....	0.....	0.....
0325823.....	TEMPE.....	AZ.....	.....	04/21/2016....	.....	.....0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	25,511.....	0.....	0.....	0.....
0325824.....	PHOENIX.....	AZ.....	.....	04/26/2016....	.....	.....0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	6,407.....	0.....	0.....	0.....
0325830.....	TUCSON.....	AZ.....	.....	05/26/2016....	.....	.....0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	21,392.....	0.....	0.....	0.....
0325836.....	PHOENIX.....	AZ.....	.....	06/20/2016....	.....	.....0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	19,533.....	0.....	0.....	0.....
0325843.....	TUCSON.....	AZ.....	.....	07/22/2016....	.....	.....0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	5,358.....	0.....	0.....	0.....
0425231.....	LITTLE ROCK.....	AR.....	.....	04/25/2006....	.....	2,076,127.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	68,735.....	0.....	0.....	0.....
0524994.....	TUSTIN.....	CA.....	.....	04/17/2003....	.....	2,040,392.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	56,490.....	0.....	0.....	0.....
0525295.....	MISSION VIEJO.....	CA.....	.....	12/28/2006....	.....	891,493.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	38,731.....	0.....	0.....	0.....
0525373.....	WINDSOR.....	CA.....	.....	01/15/2008....	.....	3,064,811.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,418.....	0.....	0.....	0.....
0525396.....	MORGAN HILLS.....	CA.....	.....	05/22/2008....	.....	2,425,967.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	24,655.....	0.....	0.....	0.....
0525417.....	DEL MAR.....	CA.....	.....	09/30/2008....	.....	1,132,177.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	14,181.....	0.....	0.....	0.....
0525425.....	CHINO.....	CA.....	.....	10/30/2008....	.....	2,313,379.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	17,742.....	0.....	0.....	0.....
0525452.....	SUNNYVALE.....	CA.....	.....	06/17/2010....	.....	883,517.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	9,485.....	0.....	0.....	0.....
0525522.....	DANA POINT.....	CA.....	.....	08/19/2011....	.....	1,032,685.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,244.....	0.....	0.....	0.....
0525583.....	VICTORVILLE.....	CA.....	.....	11/02/2012....	.....	880,248.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	44,171.....	0.....	0.....	0.....
0525630.....	LOS ANGELES.....	CA.....	.....	06/19/2013....	.....	3,044,638.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	49,982.....	0.....	0.....	0.....
0525803.....	PACOIMA.....	CA.....	.....	12/03/2015....	.....	2,400,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	35,686.....	0.....	0.....	0.....
0525805.....	HAYWARD.....	CA.....	.....	12/14/2015....	.....	5,675,000.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	53,294.....	0.....	0.....	0.....
0625722.....	GREENWOOD.....	CO.....	.....	12/15/2014....	.....	924,034.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	21,633.....	0.....	0.....	0.....
0625761.....	GOLDEN.....	CO.....	.....	05/22/2015....	.....	3,443,335.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	29,383.....	0.....	0.....	0.....
1025057.....	LAKELAND.....	FL.....	.....	02/27/2004....	.....	1,424,699.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	34,705.....	0.....	0.....	0.....
1025264.....	WEST PALM BEACH.....	FL.....	.....	09/07/2006....	.....	1,471,041.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	8,641.....	0.....	0.....	0.....
1025286.....	FORT LAUDERDALE.....	FL.....	.....	12/18/2006....	.....	2,008,746.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,737.....	0.....	0.....	0.....
1025325.....	PLANTATION.....	FL.....	.....	05/14/2007....	.....	599,092.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	13,861.....	0.....	0.....	0.....
1025349.....	WINTER HAVEN.....	FL.....	.....	09/28/2007....	.....	502,832.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	18,431.....	0.....	0.....	0.....
1025363.....	CORAL SPRINGS.....	FL.....	.....	12/20/2007....	.....	1,336,565.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	28,010.....	0.....	0.....	0.....
1025398.....	TAMPA.....	FL.....	.....	06/02/2008....	.....	485,547.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	44,943.....	0.....	0.....	0.....
1025434.....	POMPANO BEACH.....	FL.....	.....	02/17/2009....	.....	562,169.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	12,823.....	0.....	0.....	0.....
1025473.....	JACKSONVILLE.....	FL.....	.....	11/01/2010....	.....	1,406,452.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	30,822.....	0.....	0.....	0.....
1025485.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	1,972,518.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	26,166.....	0.....	0.....	0.....

QE02.1

OHIO NATIONAL LIFE ASSURANCE CORPORATION

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
1025486.....	GROVELAND.....	FL.....	.....	01/26/2011....	.....	369,835	0	0	0	0	0	0	0	93,737	0	0	0
1025489.....	ORLANDO.....	FL.....	.....	03/24/2011....	.....	777,125	0	0	0	0	0	0	0	14,170	0	0	0
1025495.....	ST PETERSBURG.....	FL.....	.....	04/07/2011....	.....	1,043,359	0	0	0	0	0	0	0	29,310	0	0	0
1025503.....	JACKSONVILLE.....	FL.....	.....	05/27/2011....	.....	1,212,776	0	0	0	0	0	0	0	21,957	0	0	0
1025515.....	KISSIMEE.....	FL.....	.....	07/07/2011....	.....	951,407	0	0	0	0	0	0	0	16,781	0	0	0
1025519.....	DESTIN.....	FL.....	.....	07/27/2011....	.....	2,596,635	0	0	0	0	0	0	0	27,060	0	0	0
1025528.....	ORLANDO.....	FL.....	.....	09/29/2011....	.....	798,913	0	0	0	0	0	0	0	13,968	0	0	0
1025565.....	TAMPA.....	FL.....	.....	07/03/2012....	.....	2,500,490	0	0	0	0	0	0	0	25,085	0	0	0
1025575.....	TITUSVILLE.....	FL.....	.....	09/26/2012....	.....	630,338	0	0	0	0	0	0	0	15,457	0	0	0
1025581.....	MARIANNA.....	FL.....	.....	10/26/2012....	.....	1,359,017	0	0	0	0	0	0	0	21,691	0	0	0
1025622.....	BRADENTON.....	FL.....	.....	05/13/2013....	.....	1,096,853	0	0	0	0	0	0	0	16,690	0	0	0
1025647.....	OCOE.....	FL.....	.....	08/29/2013....	.....	1,244,587	0	0	0	0	0	0	0	18,656	0	0	0
1025666.....	MIRAMAR BEACH.....	FL.....	.....	12/02/2013....	.....	1,428,949	0	0	0	0	0	0	0	37,875	0	0	0
1025687.....	INDIAN HARBOUR BEACH.....	FL.....	.....	05/28/2014....	.....	818,668	0	0	0	0	0	0	0	24,001	0	0	0
1025691.....	ORLANDO.....	FL.....	.....	07/23/2014....	.....	1,248,257	0	0	0	0	0	0	0	9,711	0	0	0
1025695.....	NICEVILLE.....	FL.....	.....	08/08/2014....	.....	946,002	0	0	0	0	0	0	0	6,176	0	0	0
1025698.....	OCALA.....	FL.....	.....	09/03/2014....	.....	1,653,950	0	0	0	0	0	0	0	21,793	0	0	0
1025703.....	NAPLES.....	FL.....	.....	09/19/2014....	.....	1,465,921	0	0	0	0	0	0	0	19,111	0	0	0
1025736.....	LIVE OAK.....	FL.....	.....	01/20/2015....	.....	2,528,034	0	0	0	0	0	0	0	22,506	0	0	0
1025740.....	DORAL.....	FL.....	.....	02/26/2015....	.....	1,950,668	0	0	0	0	0	0	0	17,184	0	0	0
1025784.....	CLEARWATER.....	FL.....	.....	08/18/2015....	.....	2,473,352	0	0	0	0	0	0	0	20,596	0	0	0
1025817.....	NAPLES.....	FL.....	.....	02/19/2016....	.....	0	0	0	0	0	0	0	0	36,319	0	0	0
1025819.....	PORT ST LUCIE.....	FL.....	.....	03/14/2016....	.....	0	0	0	0	0	0	0	0	10,805	0	0	0
1125112.....	TIFTON.....	GA.....	.....	11/29/2004....	.....	218,452	0	0	0	0	0	0	0	12,492	0	0	0
1125183.....	OAKWOOD.....	GA.....	.....	11/01/2005....	.....	1,607,035	0	0	0	0	0	0	0	33,843	0	0	0
1125258.....	DALTON.....	GA.....	.....	08/21/2006....	.....	1,714,767	0	0	0	0	0	0	0	34,824	0	0	0
1125338.....	OAKWOOD.....	GA.....	.....	08/13/2007....	.....	412,386	0	0	0	0	0	0	0	6,753	0	0	0
1125362.....	SAVANNAH.....	GA.....	.....	12/20/2007....	.....	1,782,677	0	0	0	0	0	0	0	25,691	0	0	0
1125483.....	SAVANNAH.....	GA.....	.....	12/22/2010....	.....	1,141,686	0	0	0	0	0	0	0	21,673	0	0	0
1125531.....	SAVANNAH.....	GA.....	.....	10/20/2011....	.....	549,119	0	0	0	0	0	0	0	22,277	0	0	0
1125597.....	MACON.....	GA.....	.....	01/22/2013....	.....	998,118	0	0	0	0	0	0	0	48,992	0	0	0
1125746.....	ADEL.....	GA.....	.....	04/06/2015....	.....	2,155,888	0	0	0	0	0	0	0	19,546	0	0	0
1325092.....	COEUR D'ALENE.....	ID.....	.....	09/16/2004....	.....	512,808	0	0	0	0	0	0	0	6,062	0	0	0
1425304.....	ARLINGTON HEIGHTS.....	IL.....	.....	02/01/2007....	.....	1,549,084	0	0	0	0	0	0	0	24,932	0	0	0
1425382.....	EDWARDSVILLE.....	IL.....	.....	02/07/2008....	.....	1,747,561	0	0	0	0	0	0	0	9,421	0	0	0
1425385.....	BOURBONNAIS.....	IL.....	.....	02/28/2008....	.....	837,906	0	0	0	0	0	0	0	7,203	0	0	0
1425429.....	LINCOLNWOOD.....	IL.....	.....	12/01/2008....	.....	1,453,316	0	0	0	0	0	0	0	24,632	0	0	0
1425458.....	CHICAGO.....	IL.....	.....	07/16/2010....	.....	730,726	0	0	0	0	0	0	0	9,746	0	0	0
1425459.....	GURNEE.....	IL.....	.....	07/22/2010....	.....	743,204	0	0	0	0	0	0	0	14,654	0	0	0
1425596.....	CHICAGO.....	IL.....	.....	12/26/2012....	.....	908,067	0	0	0	0	0	0	0	8,727	0	0	0
1425618.....	NORTHFIELD.....	IL.....	.....	05/03/2013....	.....	1,130,411	0	0	0	0	0	0	0	18,910	0	0	0
1425631.....	FRANKLIN PARK.....	IL.....	.....	06/20/2013....	.....	1,103,568	0	0	0	0	0	0	0	16,515	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
1425632.....	CHICAGO.....	IL.....	.....	06/20/2013....	.....	1,103,568	0	0	0	0	0	0	0	16,515	0	0	0
1425650.....	LAKE ZURICH.....	IL.....	.....	09/06/2013....	.....	1,076,517	0	0	0	0	0	0	0	15,495	0	0	0
1425673.....	CHICAGO.....	IL.....	.....	01/24/2014....	.....	1,163,901	0	0	0	0	0	0	0	9,787	0	0	0
1425697.....	NORTHBROOK.....	IL.....	.....	09/03/2014....	.....	1,157,405	0	0	0	0	0	0	0	9,679	0	0	0
1425704.....	CICERO.....	IL.....	.....	09/25/2014....	.....	2,165,918	0	0	0	0	0	0	0	18,998	0	0	0
1425750.....	NORTHFIELD.....	IL.....	.....	04/30/2015....	.....	720,238	0	0	0	0	0	0	0	4,348	0	0	0
1525331.....	INDIANAPOLIS.....	IN.....	.....	06/26/2007....	.....	191,509	0	0	0	0	0	0	0	31,679	0	0	0
1525332.....	MCCORDSVILLE.....	IN.....	.....	06/28/2007....	.....	1,521,105	0	0	0	0	0	0	0	18,327	0	0	0
1525371.....	INDIANAPOLIS.....	IN.....	.....	12/26/2007....	.....	1,568,615	0	0	0	0	0	0	0	22,312	0	0	0
1525491.....	FISHERS.....	IN.....	.....	04/06/2011....	.....	781,317	0	0	0	0	0	0	0	14,111	0	0	0
1525499.....	CARMEL.....	IN.....	.....	04/28/2011....	.....	1,024,419	0	0	0	0	0	0	0	14,552	0	0	0
1525573.....	GRIFFITH.....	IN.....	.....	09/11/2012....	.....	1,692,604	0	0	0	0	0	0	0	27,067	0	0	0
1525629.....	GREENFIELD.....	IN.....	.....	06/14/2013....	.....	1,884,265	0	0	0	0	0	0	0	28,893	0	0	0
1525677.....	MOORESVILLE.....	IN.....	.....	02/18/2014....	.....	1,219,862	0	0	0	0	0	0	0	29,560	0	0	0
1525696.....	BLOOMINGTON.....	IN.....	.....	08/21/2014....	.....	752,232	0	0	0	0	0	0	0	10,114	0	0	0
1525707.....	FISHERS.....	IN.....	.....	10/10/2014....	.....	2,948,626	0	0	0	0	0	0	0	24,729	0	0	0
1525718.....	ZIONSVILLE.....	IN.....	.....	11/21/2014....	.....	953,669	0	0	0	0	0	0	0	22,573	0	0	0
1525783.....	INDIANAPOLIS.....	IN.....	.....	08/04/2015....	.....	2,926,544	0	0	0	0	0	0	0	24,221	0	0	0
1525807.....	FORT WAYNE.....	IN.....	.....	12/22/2015....	.....	875,000	0	0	0	0	0	0	0	10,655	0	0	0
1625230.....	DAVENPORT.....	IA.....	.....	04/24/2006....	.....	172,841	0	0	0	0	0	0	0	17,233	0	0	0
1625278.....	ELLSWORTH.....	IA.....	.....	11/28/2006....	.....	641,965	0	0	0	0	0	0	0	13,676	0	0	0
1625419.....	DES MOINES.....	IA.....	.....	10/09/2008....	.....	2,107,145	0	0	0	0	0	0	0	27,163	0	0	0
1825599.....	MIDDLETOWN.....	KY.....	.....	01/30/2013....	.....	1,618,627	0	0	0	0	0	0	0	32,106	0	0	0
1825646.....	LEXINGTON.....	KY.....	.....	08/22/2013....	.....	1,522,840	0	0	0	0	0	0	0	28,455	0	0	0
1825699.....	LOUISVILLE.....	IN.....	.....	09/05/2014....	.....	1,383,742	0	0	0	0	0	0	0	26,147	0	0	0
1825708.....	LEXINGTON.....	KY.....	.....	10/10/2014....	.....	3,340,310	0	0	0	0	0	0	0	80,870	0	0	0
1825780.....	LEXINGTON.....	KY.....	.....	07/28/2015....	.....	1,780,902	0	0	0	0	0	0	0	14,818	0	0	0
1825822.....	LEXINGTON.....	KY.....	.....	04/07/2016....	.....	.....0	0	0	0	0	0	0	0	32,570	0	0	0
1925658.....	BATON ROUGE.....	LA.....	.....	10/30/2013....	.....	587,149	0	0	0	0	0	0	0	15,882	0	0	0
2125621.....	ABERDEEN.....	MD.....	.....	05/10/2013....	.....	700,021	0	0	0	0	0	0	0	11,958	0	0	0
2125749.....	DISTRICT HEIGHTS.....	MD.....	.....	04/30/2015....	.....	1,814,824	0	0	0	0	0	0	0	15,655	0	0	0
2225506.....	BURLINGTON.....	MA.....	.....	06/09/2011....	.....	1,180,485	0	0	0	0	0	0	0	21,149	0	0	0
2225809.....	BRAINTREE.....	MA.....	.....	12/29/2015....	.....	2,815,000	0	0	0	0	0	0	0	22,473	0	0	0
2325307.....	PLYMOUTH TWP.....	MI.....	.....	03/01/2007....	.....	1,277,925	0	0	0	0	0	0	0	43,385	0	0	0
2325326.....	ROMULUS.....	MI.....	.....	05/30/2007....	.....	729,968	0	0	0	0	0	0	0	14,610	0	0	0
2325550.....	ROCHESTER HILLS.....	MI.....	.....	04/04/2012....	.....	1,730,831	0	0	0	0	0	0	0	29,018	0	0	0
2325669.....	ST CLAIR SHORES.....	MI.....	.....	12/17/2013....	.....	955,368	0	0	0	0	0	0	0	13,353	0	0	0
2325674.....	CLARKSTON.....	MI.....	.....	01/28/2014....	.....	1,005,382	0	0	0	0	0	0	0	13,929	0	0	0
2325679.....	WARREN.....	MI.....	.....	03/13/2014....	.....	968,475	0	0	0	0	0	0	0	13,156	0	0	0
2325683.....	AUBURN HILLS.....	MI.....	.....	04/17/2014....	.....	1,105,476	0	0	0	0	0	0	0	16,319	0	0	0
2325725.....	MADISON HEIGHTS.....	MI.....	.....	12/17/2014....	.....	1,439,282	0	0	0	0	0	0	0	17,356	0	0	0
2325789.....	SHELBY TOWNSHIP.....	MI.....	.....	09/09/2015....	.....	1,840,447	0	0	0	0	0	0	0	14,793	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.4

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
2425080.....	MINNETONKA.....	MN.....	.....	06/18/2004....	.....	6,010,794.....	0	0	0	0	0	0	0	76,435.....	0	0	0
2425368.....	ST PAUL.....	MN.....	.....	12/21/2007....	.....	2,398,295.....	0	0	0	0	0	0	0	20,738.....	0	0	0
2425507.....	GOLDEN VALLEY.....	MN.....	.....	06/14/2011....	.....	1,081,323.....	0	0	0	0	0	0	0	11,238.....	0	0	0
2425572.....	MAPLE GROVE.....	MN.....	.....	09/04/2012....	.....	1,301,404.....	0	0	0	0	0	0	0	13,014.....	0	0	0
2425585.....	EDEN PRAIRIE.....	MN.....	.....	11/29/2012....	.....	720,149.....	0	0	0	0	0	0	0	13,019.....	0	0	0
2425812.....	BUFFALO.....	MN.....	.....	01/14/2016....	.....	.....0.....	0	0	0	0	0	0	0	18,214.....	0	0	0
2525738.....	RIDGELAND.....	MS.....	.....	02/05/2015....	.....	950,980.....	0	0	0	0	0	0	0	17,030.....	0	0	0
2625165.....	LEE'S SUMMIT.....	MO.....	.....	08/22/2005....	.....	561,633.....	0	0	0	0	0	0	0	26,582.....	0	0	0
2625406.....	EARTH CITY.....	MO.....	.....	07/23/2008....	.....	3,280,385.....	0	0	0	0	0	0	0	25,529.....	0	0	0
2625831.....	ST LOUIS.....	MO.....	.....	05/27/2016....	.....	.....0.....	0	0	0	0	0	0	0	24,671.....	0	0	0
2725206.....	BOZEMAN.....	MT.....	.....	02/08/2006....	.....	1,303,088.....	0	0	0	0	0	0	0	24,248.....	0	0	0
2725366.....	BOZEMAN.....	MT.....	.....	12/20/2007....	.....	818,939.....	0	0	0	0	0	0	0	24,141.....	0	0	0
2725477.....	BOZEMAN.....	MT.....	.....	11/29/2010....	.....	490,978.....	0	0	0	0	0	0	0	9,416.....	0	0	0
2825151.....	OMAHA.....	NE.....	.....	06/29/2005....	.....	402,372.....	0	0	0	0	0	0	0	19,863.....	0	0	0
2825293.....	OMAHA.....	NE.....	.....	12/28/2006....	.....	1,432,671.....	0	0	0	0	0	0	0	50,245.....	0	0	0
2825496.....	PAPILLION.....	NE.....	.....	04/15/2011....	.....	731,070.....	0	0	0	0	0	0	0	7,647.....	0	0	0
2925469.....	LAS VEGAS.....	NV.....	.....	10/27/2010....	.....	1,583,394.....	0	0	0	0	0	0	0	30,498.....	0	0	0
2925600.....	LAS VEGAS.....	NV.....	.....	01/30/2013....	.....	910,193.....	0	0	0	0	0	0	0	8,745.....	0	0	0
3025334.....	COLEBROOK.....	NH.....	.....	07/31/2007....	.....	667,893.....	0	0	0	0	0	0	0	3,780.....	0	0	0
3225187.....	ALBUQUERQUE.....	NM.....	.....	11/09/2005....	.....	1,472,048.....	0	0	0	0	0	0	0	65,818.....	0	0	0
3225235.....	ROSWELL.....	NM.....	.....	05/04/2006....	.....	1,758,863.....	0	0	0	0	0	0	0	45,153.....	0	0	0
3225664.....	SANTA FE.....	NM.....	.....	11/18/2013....	.....	2,610,946.....	0	0	0	0	0	0	0	25,238.....	0	0	0
3225728.....	ALBUQUERQUE.....	NM.....	.....	12/19/2014....	.....	1,275,490.....	0	0	0	0	0	0	0	16,992.....	0	0	0
3325115.....	MORAVIA.....	NY.....	.....	12/22/2004....	.....	654,473.....	0	0	0	0	0	0	0	13,498.....	0	0	0
3325129.....	AUBURN.....	NY.....	.....	03/22/2005....	.....	597,562.....	0	0	0	0	0	0	0	12,463.....	0	0	0
3325171.....	PENFIELD.....	NY.....	.....	09/22/2005....	.....	1,085,019.....	0	0	0	0	0	0	0	12,176.....	0	0	0
3325194.....	MINEOLA.....	NY.....	.....	11/18/2005....	.....	1,598,963.....	0	0	0	0	0	0	0	49,123.....	0	0	0
3325269.....	BOHEMIA.....	NY.....	.....	09/29/2006....	.....	1,766,555.....	0	0	0	0	0	0	0	44,855.....	0	0	0
3425239.....	GREENSBORO.....	NC.....	.....	05/31/2006....	.....	905,963.....	0	0	0	0	0	0	0	41,141.....	0	0	0
3425403.....	GOLDSBORO.....	NC.....	.....	06/24/2008....	.....	2,341,766.....	0	0	0	0	0	0	0	31,326.....	0	0	0
3425444.....	ROANOKE RAPIDS.....	NC.....	.....	03/01/2010....	.....	334,314.....	0	0	0	0	0	0	0	35,956.....	0	0	0
3425457.....	CHARLOTTE.....	NC.....	.....	07/13/2010....	.....	1,187,582.....	0	0	0	0	0	0	0	23,413.....	0	0	0
3425487.....	ASHEVILLE.....	NC.....	.....	01/26/2011....	.....	1,441,517.....	0	0	0	0	0	0	0	27,737.....	0	0	0
3425582.....	MONROE.....	NC.....	.....	10/26/2012....	.....	1,842,088.....	0	0	0	0	0	0	0	49,820.....	0	0	0
3425640.....	RALEIGH.....	NC.....	.....	08/01/2013....	.....	1,878,389.....	0	0	0	0	0	0	0	94,191.....	0	0	0
3425753.....	GARNER.....	NC.....	.....	05/01/2015....	.....	1,595,928.....	0	0	0	0	0	0	0	24,549.....	0	0	0
3425802.....	ASHEVILLE.....	NC.....	.....	11/23/2015....	.....	2,200,000.....	0	0	0	0	0	0	0	21,865.....	0	0	0
3425806.....	DURHAM.....	NC.....	.....	12/18/2015....	.....	1,450,000.....	0	0	0	0	0	0	0	17,692.....	0	0	0
3625138.....	VANDALIA.....	OH.....	.....	05/10/2005....	.....	1,128,371.....	0	0	0	0	0	0	0	56,906.....	0	0	0
3625166.....	COLUMBUS.....	OH.....	.....	08/30/2005....	.....	389,521.....	0	0	0	0	0	0	0	18,474.....	0	0	0
3625274.....	GROVE CITY.....	OH.....	.....	10/31/2006....	.....	728,700.....	0	0	0	0	0	0	0	13,278.....	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
3625280.....	CINCINNATI.....	OH.....	.....	11/28/2006....	.....	1,046,070	0	0	0	0	0	0	0	9,695	0	0	0
3625283.....	BROOK PARK.....	OH.....	.....	12/05/2006....	.....	670,706	0	0	0	0	0	0	0	23,423	0	0	0
3625294.....	WEST CHESTER.....	OH.....	.....	12/28/2006....	.....	1,033,333	0	0	0	0	0	0	0	36,191	0	0	0
3625335.....	COLUMBUS.....	OH.....	.....	07/31/2007....	.....	1,883,644	0	0	0	0	0	0	0	16,673	0	0	0
3625361.....	CINCINNATI.....	OH.....	.....	12/11/2007....	.....	1,173,715	0	0	0	0	0	0	0	51,013	0	0	0
3625388.....	CARROLLTON.....	OH.....	.....	03/24/2008....	.....	1,191,768	0	0	0	0	0	0	0	33,797	0	0	0
3625534.....	FOREST PARK.....	OH.....	.....	10/27/2011....	.....	969,183	0	0	0	0	0	0	0	13,452	0	0	0
3625568.....	PATASKALA.....	OH.....	.....	07/20/2012....	.....	1,033,620	0	0	0	0	0	0	0	51,193	0	0	0
3625607.....	SPRINGBORO.....	OH.....	.....	03/18/2013....	.....	778,773	0	0	0	0	0	0	0	23,430	0	0	0
3625615.....	CLEVELAND.....	OH.....	.....	04/30/2013....	.....	1,010,126	0	0	0	0	0	0	0	15,389	0	0	0
3625616.....	CINCINNATI.....	OH.....	.....	05/01/2013....	.....	500,211	0	0	0	0	0	0	0	26,332	0	0	0
3625627.....	CENTERVILLE.....	OH.....	.....	06/05/2013....	.....	1,757,260	0	0	0	0	0	0	0	27,130	0	0	0
3625645.....	CINCINNATI.....	OH.....	.....	08/13/2013....	.....	1,944,637	0	0	0	0	0	0	0	29,170	0	0	0
3625656.....	MEDINA.....	OH.....	.....	10/30/2013....	.....	520,986	0	0	0	0	0	0	0	14,093	0	0	0
3625672.....	SPRINGBORO.....	OH.....	.....	01/09/2014....	.....	755,826	0	0	0	0	0	0	0	6,516	0	0	0
3625694.....	BEACHWOOD.....	OH.....	.....	08/05/2014....	.....	2,160,717	0	0	0	0	0	0	0	18,885	0	0	0
3625714.....	PAINESVILLE.....	OH.....	.....	10/29/2014....	.....	956,734	0	0	0	0	0	0	0	10,528	0	0	0
3625726.....	CINCINNATI.....	OH.....	.....	12/18/2014....	.....	3,107,585	0	0	0	0	0	0	0	26,459	0	0	0
3625763.....	WASHINGTON TWP.....	OH.....	.....	06/04/2015....	.....	1,617,250	0	0	0	0	0	0	0	20,378	0	0	0
3625785.....	DAYTON.....	OH.....	.....	08/26/2015....	.....	988,327	0	0	0	0	0	0	0	12,080	0	0	0
3625827.....	LORAIN.....	OH.....	.....	04/29/2016....	.....	.....0	0	0	0	0	0	0	0	15,575	0	0	0
3725181.....	TULSA.....	OK.....	.....	10/31/2005....	.....	114,921	0	0	0	0	0	0	0	17,863	0	0	0
3725225.....	TULSA.....	OK.....	.....	03/31/2006....	.....	578,889	0	0	0	0	0	0	0	23,860	0	0	0
3725226.....	MUSKOGEE.....	OK.....	.....	03/31/2006....	.....	341,573	0	0	0	0	0	0	0	14,057	0	0	0
3725532.....	TULSA.....	OK.....	.....	10/20/2011....	.....	1,100,623	0	0	0	0	0	0	0	16,930	0	0	0
3825553.....	PORTLAND.....	OR.....	.....	05/07/2012....	.....	872,964	0	0	0	0	0	0	0	10,292	0	0	0
3825732.....	SPRINGFIELD.....	OR.....	.....	12/29/2014....	.....	2,281,761	0	0	0	0	0	0	0	19,527	0	0	0
3925244.....	CASTLE SHANNON BOROUGH.....	PA.....	.....	06/15/2006....	.....	435,686	0	0	0	0	0	0	0	7,507	0	0	0
3925289.....	PITTSBURGH.....	PA.....	.....	12/21/2006....	.....	573,973	0	0	0	0	0	0	0	20,106	0	0	0
3925551.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	727,993	0	0	0	0	0	0	0	18,130	0	0	0
3925552.....	PITTSBURGH.....	PA.....	.....	04/30/2012....	.....	500,518	0	0	0	0	0	0	0	12,462	0	0	0
3925682.....	Philadelphia.....	PA.....	.....	04/17/2014....	.....	1,020,672	0	0	0	0	0	0	0	30,063	0	0	0
4125272.....	CONWAY.....	SC.....	.....	10/24/2006....	.....	1,040,358	0	0	0	0	0	0	0	37,150	0	0	0
4125365.....	GEORGETOWN.....	SC.....	.....	12/20/2007....	.....	2,510,590	0	0	0	0	0	0	0	36,671	0	0	0
4125449.....	GREENVILLE.....	SC.....	.....	06/03/2010....	.....	699,093	0	0	0	0	0	0	0	22,490	0	0	0
4125536.....	FORT MILL.....	SC.....	.....	10/31/2011....	.....	1,044,384	0	0	0	0	0	0	0	18,078	0	0	0
4125742.....	GAFFNEY.....	SC.....	.....	03/17/2015....	.....	3,443,914	0	0	0	0	0	0	0	21,826	0	0	0
4325167.....	COLLIERVILLE.....	TN.....	.....	08/30/2005....	.....	769,372	0	0	0	0	0	0	0	36,506	0	0	0
4325374.....	HENDERSONVILLE.....	TN.....	.....	01/24/2008....	.....	741,648	0	0	0	0	0	0	0	10,736	0	0	0
4325675.....	MEMPHIS.....	TN.....	.....	02/03/2014....	.....	1,355,599	0	0	0	0	0	0	0	20,232	0	0	0
4325727.....	LAKELAND.....	TN.....	.....	12/19/2014....	.....	1,480,899	0	0	0	0	0	0	0	19,731	0	0	0
4325756.....	FRANKLIN.....	TN.....	.....	05/11/2015....	.....	1,230,214	0	0	0	0	0	0	0	10,278	0	0	0

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE B - PART 3

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

QE02.6

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
4425058.....	ABILENE.....	TX.....	.....	02/27/2004....	.....	3,452,037.....	0	0	0	0	0	0	0	55,105.....	0	0	0
4425107.....	DALLAS.....	TX.....	.....	11/16/2004....	.....	615,177.....	0	0	0	0	0	0	0	35,427.....	0	0	0
4425120.....	LAREDO.....	TX.....	.....	01/25/2005....	.....	819,300.....	0	0	0	0	0	0	0	34,681.....	0	0	0
4425161.....	EL PASO.....	TX.....	.....	08/10/2005....	.....	1,011,164.....	0	0	0	0	0	0	0	51,309.....	0	0	0
4425193.....	PASADENA.....	TX.....	.....	11/18/2005....	.....	738,711.....	0	0	0	0	0	0	0	32,715.....	0	0	0
4425222.....	CONROE.....	TX.....	.....	03/28/2006....	.....	1,325,627.....	0	0	0	0	0	0	0	13,621.....	0	0	0
4425228.....	TEMPLE.....	TX.....	.....	04/06/2006....	.....	1,135,680.....	0	0	0	0	0	0	0	20,231.....	0	0	0
4425250.....	DALLAS.....	TX.....	.....	07/12/2006....	.....	1,589,522.....	0	0	0	0	0	0	0	11,702.....	0	0	0
4425284.....	LEWISVILLE.....	TX.....	.....	12/12/2006....	.....	1,147,523.....	0	0	0	0	0	0	0	6,769.....	0	0	0
4425299.....	CONROE.....	TX.....	.....	01/19/2007....	.....	526,034.....	0	0	0	0	0	0	0	4,790.....	0	0	0
4425302.....	MCALLEN.....	TX.....	.....	01/31/2007....	.....	787,719.....	0	0	0	0	0	0	0	27,245.....	0	0	0
4425312.....	HOUSTON.....	TX.....	.....	03/29/2007....	.....	810,001.....	0	0	0	0	0	0	0	7,393.....	0	0	0
4425316.....	ADDISON.....	TX.....	.....	04/16/2007....	.....	1,070,205.....	0	0	0	0	0	0	0	16,769.....	0	0	0
4425369.....	SUGAR LAND.....	TX.....	.....	12/21/2007....	.....	1,189,720.....	0	0	0	0	0	0	0	11,492.....	0	0	0
4425377.....	SAN ANTONIO.....	TX.....	.....	01/29/2008....	.....	978,473.....	0	0	0	0	0	0	0	8,399.....	0	0	0
4425393.....	TEMPLE.....	TX.....	.....	05/12/2008....	.....	880,612.....	0	0	0	0	0	0	0	11,846.....	0	0	0
4425415.....	HOUSTON.....	TX.....	.....	09/26/2008....	.....	983,866.....	0	0	0	0	0	0	0	7,569.....	0	0	0
4425427.....	HOUSTON.....	TX.....	.....	11/21/2008....	.....	2,743,312.....	0	0	0	0	0	0	0	35,009.....	0	0	0
4425462.....	HOUSTON.....	TX.....	.....	09/15/2010....	.....	933,843.....	0	0	0	0	0	0	0	18,322.....	0	0	0
4425493.....	DALLAS.....	TX.....	.....	04/07/2011....	.....	1,132,530.....	0	0	0	0	0	0	0	23,580.....	0	0	0
4425511.....	SAN ANTONIO.....	TX.....	.....	06/30/2011....	.....	933,156.....	0	0	0	0	0	0	0	9,716.....	0	0	0
4425554.....	PORTLAND.....	TX.....	.....	05/14/2012....	.....	1,445,155.....	0	0	0	0	0	0	0	24,342.....	0	0	0
4425571.....	EL PASO.....	TX.....	.....	08/28/2012....	.....	1,217,276.....	0	0	0	0	0	0	0	15,752.....	0	0	0
4425592.....	LYTLE.....	TX.....	.....	12/20/2012....	.....	866,079.....	0	0	0	0	0	0	0	26,704.....	0	0	0
4425602.....	CARROLLTON.....	TX.....	.....	02/11/2013....	.....	703,012.....	0	0	0	0	0	0	0	10,738.....	0	0	0
4425604.....	HOUSTON.....	TX.....	.....	03/01/2013....	.....	916,199.....	0	0	0	0	0	0	0	27,931.....	0	0	0
4425641.....	HOUSTON.....	TX.....	.....	08/02/2013....	.....	2,045,626.....	0	0	0	0	0	0	0	30,677.....	0	0	0
4425651.....	HUMBLE.....	TX.....	.....	09/20/2013....	.....	1,781,929.....	0	0	0	0	0	0	0	17,129.....	0	0	0
4425665.....	LAREDO.....	TX.....	.....	11/26/2013....	.....	1,196,193.....	0	0	0	0	0	0	0	27,489.....	0	0	0
4425685.....	San Antonio.....	TX.....	.....	05/23/2014....	.....	1,392,091.....	0	0	0	0	0	0	0	19,153.....	0	0	0
4425715.....	EL PASO.....	TX.....	.....	10/30/2014....	.....	1,147,784.....	0	0	0	0	0	0	0	12,697.....	0	0	0
4425724.....	FREDERICKSBURG.....	TX.....	.....	12/16/2014....	.....	1,322,004.....	0	0	0	0	0	0	0	22,241.....	0	0	0
4425735.....	SAN ANTONIO.....	TX.....	.....	01/09/2015....	.....	931,732.....	0	0	0	0	0	0	0	21,394.....	0	0	0
4425737.....	ADDISON.....	TX.....	.....	01/20/2015....	.....	1,062,868.....	0	0	0	0	0	0	0	13,313.....	0	0	0
4425741.....	NORTH RICHLAND HILLS.....	TX.....	.....	03/13/2015....	.....	2,153,798.....	0	0	0	0	0	0	0	18,078.....	0	0	0
4425755.....	HOUSTON.....	TX.....	.....	05/07/2015....	.....	1,419,231.....	0	0	0	0	0	0	0	41,775.....	0	0	0
4425767.....	SAN ANTONIO.....	TX.....	.....	06/15/2015....	.....	3,355,337.....	0	0	0	0	0	0	0	27,795.....	0	0	0
4425774.....	RED OAK.....	TX.....	.....	07/10/2015....	.....	1,339,815.....	0	0	0	0	0	0	0	7,900.....	0	0	0
4525163.....	SANDY.....	UT.....	.....	08/15/2005....	.....	786,776.....	0	0	0	0	0	0	0	15,554.....	0	0	0
4525380.....	PROVO.....	UT.....	.....	01/31/2008....	.....	2,089,871.....	0	0	0	0	0	0	0	41,490.....	0	0	0
4525637.....	SALT LAKE CITY.....	UT.....	.....	06/27/2013....	.....	1,103,568.....	0	0	0	0	0	0	0	16,515.....	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
4525711.....	ROY.....	UT.....	.....	10/21/2014....	.....	932,252	0	0	0	0	0	0	0	16,569	0	0	0
4525744.....	SALT LAKE CITY.....	UT.....	.....	03/26/2015....	.....	1,741,948	0	0	0	0	0	0	0	22,672	0	0	0
4625461.....	BARRE.....	VT.....	.....	08/26/2010....	.....	2,859,255	0	0	0	0	0	0	0	31,280	0	0	0
4725131.....	STERLING.....	VA.....	.....	03/30/2005....	.....	1,710,406	0	0	0	0	0	0	0	90,212	0	0	0
4725134.....	MIDLOTHIAN.....	VA.....	.....	04/28/2005....	.....	477,040	0	0	0	0	0	0	0	24,563	0	0	0
4725237.....	MECHANICSVILLE.....	VA.....	.....	05/15/2006....	.....	684,056	0	0	0	0	0	0	0	22,246	0	0	0
4725450.....	VIRGINIA BEACH.....	VA.....	.....	06/07/2010....	.....	745,759	0	0	0	0	0	0	0	36,702	0	0	0
4725454.....	MIDLOTHIAN.....	VA.....	.....	06/23/2010....	.....	517,984	0	0	0	0	0	0	0	16,257	0	0	0
4725467.....	PORTSMOUTH.....	VA.....	.....	10/27/2010....	.....	995,844	0	0	0	0	0	0	0	18,976	0	0	0
4725546.....	ROANOKE.....	VA.....	.....	02/27/2012....	.....	1,515,205	0	0	0	0	0	0	0	18,062	0	0	0
4725634.....	VIRGINIA BEACH.....	VA.....	.....	06/26/2013....	.....	1,191,927	0	0	0	0	0	0	0	34,355	0	0	0
4725706.....	WOODBIDGE.....	VA.....	.....	09/30/2014....	.....	2,147,367	0	0	0	0	0	0	0	52,976	0	0	0
4725720.....	MIDLOTHIAN.....	VA.....	.....	12/03/2014....	.....	1,020,090	0	0	0	0	0	0	0	8,575	0	0	0
4725721.....	YORKTOWN.....	VA.....	.....	12/10/2014....	.....	1,170,388	0	0	0	0	0	0	0	15,594	0	0	0
4825262.....	TACOMA.....	WA.....	.....	09/01/2006....	.....	823,730	0	0	0	0	0	0	0	13,947	0	0	0
4825719.....	TUKWILA.....	WA.....	.....	11/21/2014....	.....	1,712,301	0	0	0	0	0	0	0	22,995	0	0	0
4825759.....	RICHLAND.....	WA.....	.....	05/21/2015....	.....	4,157,205	0	0	0	0	0	0	0	35,179	0	0	0
4825775.....	SILVERDALE.....	WA.....	.....	07/13/2015....	.....	2,968,198	0	0	0	0	0	0	0	24,676	0	0	0
4825838.....	AUBURN.....	WA.....	.....	06/29/2016....	.....	.....0	0	0	0	0	0	0	0	6,207	0	0	0
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	1,675,529	0	0	0	0	0	0	0	47,536	0	0	0
5025416.....	MADISON.....	WI.....	.....	09/30/2008....	.....	1,920,111	0	0	0	0	0	0	0	24,396	0	0	0
5025447.....	MADISON.....	WI.....	.....	04/20/2010....	.....	832,782	0	0	0	0	0	0	0	9,233	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						362,583,251	0	0	0	0	0	0	0	6,962,280	0	0	0
0599999. Total Mortgages.....						370,116,535	0	0	0	0	0	0	7,100,591	14,062,871	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													
36194S PD 4	Government National Mortgage A PJ-2493 A.....				08/23/2016....	Piper Jaffray Inc.....				4,073,750	4,000,000	9,731	1.....
0599999. Total Bonds - U.S Government.....										4,073,750	4,000,000	9,731	XXX
Bonds - U.S. States, Territories and Possessions													
392274 N4 4	GTR ORLANDO FL AVIATION AUTH A 3.594%.....				09/30/2016....	Bank of America.....				7,505,000	7,505,000	0	1FE.....
59333P W2 0	MIAMI-DADE CNTY FL AVIATION RE AIRPORT.....				08/04/2016....	Bank of America.....				3,000,000	3,000,000	0	1FE.....
59447T KB 8	MICHIGAN ST FIN AUTH REVENUE 3.585% 11.....				07/29/2016....	Barclays.....				4,000,000	4,000,000	0	1FE.....
605360 SE 7	MISSISSIPPI ST HOSP EQUIPMENT MEDICAL.....				09/16/2016....	Bank of America.....				2,000,000	2,000,000	0	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....										16,505,000	16,505,000	0	XXX
Bonds - Industrial and Miscellaneous													
00912X AT 1	AIR LEASE CORPORATION 3.000% 09/15/23.....				08/08/2016....	Bank of America.....				1,973,160	2,000,000	0	2FE.....
03076C AH 9	AMERIPRISE FINANCIAL INC 2.875% 09/15/.....				08/08/2016....	Wells Fargo Securities.....				2,996,790	3,000,000	0	1FE.....
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/.....				09/28/2016....	Bank of America.....				3,234,090	3,000,000	18,858	1FE.....
05490T AC 6	BBCCRE TRUST 2015-GTP B 4.216% 08/10/3.....				09/28/2016....	Wells Fargo Securities.....				2,714,648	2,500,000	7,905	1FE.....
05541N AD 6	BCC FUNDING CORP 2016-1 C 3.250% 06/20.....				09/14/2016....	Credit Suisse.....				1,899,940	1,900,000	0	2AM.....
092113 AM 1	BLACK HILLS CORP 3.150% 01/15/27.....				08/10/2016....	Mitsubishi UFJ Securities.....				1,499,235	1,500,000	0	2FE.....
12542R H# 0	CHS INC 6.180% 10/04/17.....				09/04/2015....	Tax Free Exchange.....				2,338,200	2,400,000	61,800	2.....
127055 AK 7	CABOT CORP 3.400% 09/15/26.....				09/21/2016....	Various.....				2,754,580	2,750,000	1,818	2FE.....
16164A AC 9	Chase Mortgage Finance Corpora 2016-2.....				07/19/2016....	J P Morgan & Co.....				2,667,113	2,600,000	7,313	1FE.....
171798 AC 5	CIMAREX ENERGY CO 4.375% 06/01/24.....				07/26/2016....	Barclays.....				2,084,560	2,000,000	14,097	2FE.....
224044 CG 0	COX COMMUNICATIONS INC 144A 3.350% 09/.....				09/08/2016....	Wells Fargo Securities.....				1,996,620	2,000,000	0	2FE.....
23314# AP 4	DCT IND OPERATING PARTNERSHIP CLASS R SE.....				08/08/2016....	Wells Fargo Securities.....				2,000,000	2,000,000	0	2Z.....
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2.....				06/16/2016....	Credit Suisse.....			(632)	(628)	0	1FE.....	
26884U A@ 8	EPR PROPERTIES SERIES B GTD SENIOR NOTES.....				08/22/2016....	Bank of America.....				7,500,000	7,500,000	0	2Z.....
29364W AW 8	ENTERGY LOUISIANA LLC 3.250% 04/01/28.....				08/24/2016....	Mitsubishi UFJ Securities.....				3,731,770	3,500,000	48,976	1FE.....
30291D AC 0	FRS LLC 2013-1A B 3.960% 04/15/43.....				08/12/2016....	Wells Fargo Securities.....				1,983,625	1,993,593	439	2AM.....
31620M AT 3	FIDELITY NATIONAL INFORMATION 3.000% 0.....				08/11/2016....	Citi Global Markets Inc.....				1,977,820	2,000,000	0	2FE.....
33972P AA 7	FLNG LIQUEFACTION 2 LLC 144A 4.125% 03.....				07/12/2016....	Goldman Sachs & Co.....				5,000,000	5,000,000	0	2FE.....
36164Q 6M 5	GE CAPITAL INTL FUNDING 3.373% 11/15/2.....				07/08/2016....	Tax Free Exchange.....				2,233,852	2,245,000	11,148	1FE.....
37045V AH 3	GENERAL MOTORS CO 5.000% 04/01/35.....				07/21/2016....	Jeffries & Co.....				1,030,290	1,000,000	15,972	2FE.....
42225U AD 6	HEALTHCARE TRUST OF AMER 3.500% 08/01/.....				07/20/2016....	US Bancorp.....				2,594,836	2,600,000	1,264	2FE.....
42234Q AD 4	HEARTLAND FINANCIAL USA 5.750% 12/30/2.....				08/05/2016....	SANDLER O'NEILL.....				1,035,000	1,000,000	5,590	2FE.....
457187 AB 8	INGREDION INC 3.200% 10/01/26.....				09/15/2016....	Bank of America.....				1,999,140	2,000,000	0	2FE.....
50587K AA 9	LAFARGEHOLCIM FINANCE US 3.500% 09/22/.....				09/15/2016....	J P Morgan & Co.....			999,160	1,000,000	0	2FE.....	
559080 AL 0	MAGELLAN MIDSTREAM PARTNERS 4.250% 09/.....				09/06/2016....	J P Morgan & Co.....			987,620	1,000,000	0	2FE.....	
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350.....				09/30/2016....	No Broker.....			0	6,034	0	6*.....	
574754 AL 1	MASHANTUCKET WESTERN PEQUOT 144A 6.350.....				09/30/2016....	Interest Capitalization.....			489	489	0	6*.....	
59980T AB 2	Mill City Mortgage Trust 2016-1 M1 3.....				08/15/2016....	Wells Fargo Securities.....			2,006,499	2,000,000	3,150	1FE.....	
61691B AG 6	MORGAN STANLEY CAPITAL BARCLAY 2016-MART.....				09/15/2016....	Morgan Stanley Dean Witter.....			1,999,992	2,000,000	3,582	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)
61761J 3R 8	MORGAN STANLEY	3.125%	07/27/26		07/20/2016	Various		2,989,280	3,000,000	.0	1FE
680223 AJ 3	OLD REPUBLIC INTL CORP	4.875%	10/01/24		08/11/2016	Jeffries & Co		216,416	200,000	3,656	2FE
680223 AK 0	OLD REPUBLIC INTL CORP	3.875%	08/26/26		08/23/2016	Morgan Stanley Dean Witter		998,190	1,000,000	.0	2FE
690742 AF 8	OWENS CORNING	3.400%	08/15/26		08/03/2016	Wells Fargo Securities		2,987,610	3,000,000	.0	2FE
69352P AL 7	PPL CORPORATION	3.100%	05/15/26		07/01/2016	Susquehanna Intl Group		1,014,479	1,000,000	4,306	2FE
74113E AE 8	Prestige Auto Receivables Trus 2015-1 C				07/11/2016	Wells Fargo Securities		5,006,250	5,000,000	9,667	1FE
741503 AW 6	PRICELINE GROUP INC	3.650%	03/15/25		07/21/2016	Citi Global Markets Inc		3,112,920	3,000,000	39,846	2FE
745867 AX 9	PULTE HOMES INC	5.000%	01/15/27		07/26/2016	J P Morgan & Co		1,000,000	1,000,000	.0	3FE
754730 AE 9	RAYMOND JAMES FINANCIAL	3.625%	09/15/2		07/15/2016	KeyBanc Capital Markets		2,004,900	2,000,000	1,611	2FE
75970E AA 5	RENASANT CORP	5.000%	09/01/26		08/17/2016	SANDLER O'NEILL		1,000,000	1,000,000	.0	2FE
78409V AA 2	S&P GLOBAL INC	5.900%	11/15/17		07/29/2016	Tax Free Exchange		4,911,212	5,000,000	85,222	2FE
78409V AD 6	S&P GLOBAL INC	4.000%	06/15/25		07/29/2016	Tax Free Exchange		967,575	1,000,000	4,889	2FE
78449G AB 5	SMB Private Education Loan Tru	2016-B			07/13/2016	Barclays		1,499,947	1,500,000	.0	1FE
785592 AJ 5	SABINE PASS LIQUEFACTION	5.750%	05/15/		07/22/2016	Citi Global Markets Inc		1,042,500	1,000,000	11,500	3FE
82652W AA 6	SIERRA RECEIVABLES FUNDING CO	2016-2A			07/11/2016	Barclays		4,249,128	4,250,000	.0	1FE
872295 AF 7	TCF AUTO REC OWNER TRUST 2016-1A C	2.5			09/14/2016	Credit Suisse		4,498,572	4,500,000	.0	1FE
91324P CV 2	UNITEDHEALTH GROUP INC	3.100%	03/15/26		09/21/2016	Bank of America		3,109,590	3,000,000	2,842	1FE
918290 AA 5	VSE VOI Mortgage LLC	2016-A A	2.540%		09/14/2016	Bank of America		999,897	1,000,000	.0	1FE
91913Y AU 4	VALERO ENERGY	3.400%	09/15/26		09/07/2016	Citi Global Markets Inc		996,550	1,000,000	.0	2FE
92553P AZ 5	VIACOM INC	4.850%	12/15/34		08/23/2016	Morgan Stanley Dean Witter		1,012,640	1,000,000	9,565	2FE
349553 AL 1	FORTIS INC 144A	3.055%	10/04/26	A	09/29/2016	Goldman Sachs & Co		2,250,000	2,250,000	.0	2FE
891160 MJ 9	TORONTO-DOMINION BANK	3.625%	09/15/31	A	09/08/2016	Various		5,009,495	5,000,000	.0	1FE
895945 D# 7	TRICAN WELL SERVICE LTD SERIES G	8.900		A	08/01/2016	Interest Capitalization		1,945	1,945	.0	5
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO			F	09/29/2016	Morgan Stanley & Co		6,000,000	6,000,000	.0	2Z
46619T AC 6	JFIN CLO Ltd	2016-1A AF	2.737% 07/27	F	07/08/2016	Jeffries & Co		5,000,000	5,000,000	.0	1FE
51817T AB 8	LATAM AIRLINES 2015-1 A	4.200%	11/15/2	F	09/08/2016	Tax Free Exchange		2,804,919	2,901,834	7,899	2FE
822582 BX 9	SHELL INTERNATIONAL FINANCE	2.500%	09/	F	09/07/2016	J P Morgan & Co		3,464,475	3,500,000	.0	1FE
82481L AD 1	SHIRE ACQ INV IRELAND DA	3.200%	09/23/	F	09/19/2016	Barclays		1,997,620	2,000,000	.0	2FE
88167A AE 1	TEVA PHARMACEUTICALS NE	3.150%	10/01/2	F	07/18/2016	Various		3,500,470	3,500,000	.0	2FE
89366L AE 4	TRANSELEC SA 144A	3.875%	01/12/29	F	07/15/2016	Citi Global Markets Inc		3,007,500	3,000,000	2,583	2FE
G5963# AH 6	MEGGITT PLC SENIOR NOTE, SERIES B	3.60		F	07/06/2016	HSBC Securities		2,000,000	2,000,000	.0	2Z
Q3629# AM 5	ETSA UTILITIES FINANCE PTY LTD SERIES C			F	08/10/2016	nab Capital Securities LLC		4,000,000	4,000,000	.0	1Z
3899999. Total Bonds - Industrial and Miscellaneous								145,892,477	145,098,267	385,498	XXX
8399997. Total Bonds - Part 3								166,471,227	165,603,267	395,229	XXX
8399999. Total Bonds								166,471,227	165,603,267	395,229	XXX
Common Stocks - Industrial and Miscellaneous											
000000 00 0	FEDERAL HOME LOAN BANK - CINTI				07/12/2016	Direct	7,000,000	700,000	XXX	.0	
747301 10 9	QUAD GRAPHICS INC				08/31/2016	No Broker	2,000	.0	XXX	.0	L
9099999. Total Common Stocks - Industrial and Miscellaneous								700,000	XXX	.0	XXX
9799997. Total Common Stocks - Part 3								700,000	XXX	.0	XXX

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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)
9799999. Total Common Stocks.....						700,000	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....						700,000	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						167,171,227	XXX	395,229	XXX

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

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

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		09/01/2016	Paydown		78,162	78,162	83,425	83,132	.0	(4,970)	.0	(4,970)	.0	78,162	.0	.0	.0	1,846	03/01/2043	1
3136AA	3R	4	FANNIE MAE 2012-149 LV	3.000% 03/25/36		09/01/2016	Paydown		41,750	41,750	43,003	42,503	.0	(753)	.0	(753)	.0	41,750	.0	.0	.0	.835	03/25/2036	1
36202B	U9	4	GNMA II SF POOL# 001508	10.000% 11/20/2		09/01/2016	Paydown		20	20	20	20	.0	.0	.0	.0	.0	20	.0	.0	.0	.1	11/20/2020	1
36202B	UP	8	GNMA II SF POOL# 001490	10.000% 10/20/2		09/01/2016	Paydown		40	40	40	39	.0	.0	.0	.0	.0	40	.0	.0	.0	.3	10/20/2020	1
36202B	VT	9	GNMA II SF POOL# 001526	10.000% 12/20/2		09/01/2016	Paydown		31	31	32	31	.0	.0	.0	.0	.0	31	.0	.0	.0	.2	12/20/2020	1
36235*	AB	7	CANTON LEASE FINANCE TRUST-GSA US GOVT L			09/15/2016	Redemption	100.0000	66,033	66,033	66,033	66,033	.0	.0	.0	.0	.0	66,033	.0	.0	.0	2,083	06/15/2030	1
38373M	2F	6	GNMA 2008-80 IO	1.147% 04/16/50		09/16/2016	Paydown		.0	.0	50,753	48,122	.0	(48,122)	.0	(48,122)	.0	.0	.0	.0	.0	8,587	04/16/2050	1
38373M	3S	7	GNMA 2008-86 IO	0.259% 10/16/48		09/16/2016	Paydown		.0	.0	.91	.90	.0	(90)	.0	(90)	.0	.0	.0	.0	.0	100	10/16/2048	1
38373M	7D	6	GNMA 2009-37 IO	0.911% 05/16/49		09/16/2016	Paydown		.0	.0	120	115	.0	(115)	.0	(115)	.0	.0	.0	.0	.0	14	05/16/2049	1
38373V	PY	0	GNMA 2002-64 ZH	6.000% 09/16/32		09/01/2016	Paydown		249,430	249,430	247,348	248,260	.0	1,170	.0	1,170	.0	249,430	.0	.0	.0	9,989	09/16/2032	1
38378X	VL	2	GNMA 2014-155 VA	3.000% 03/16/37		09/16/2016	Paydown		46,901	46,901	47,986	.0	.0	(1,085)	.0	(1,085)	.0	46,901	.0	.0	.0	469	03/16/2037	1
831641	EM	3	SMALL BUSINESS ADMIN 2008-10B	5.944% 0		08/10/2016	Redemption	100.0000	1,765	1,765	1,765	1,765	.0	.0	.0	.0	.0	1,765	.0	.0	.0	79	08/10/2018	1
05999999. Total Bonds - U.S Government									484,132	484,132	540,616	490,110	.0	(53,965)	.0	(53,965)	.0	484,132	.0	.0	.0	24,008	XXX	XXX

Bonds - U.S. States, Territories and Possessions

130333	CA	3	CALIFORNIA HOUSING 2013 SERIES A	2.900		09/01/2016	Redemption	100.0000	80,013	80,013	80,013	80,013	.0	.0	.0	.0	.0	80,013	.0	.0	.0	1,528	02/01/2042	1FE
246395	YC	5	DELAWARE ST HSG AUTH REV 2013-1	2.750%		09/01/2016	Redemption	100.0000	60,000	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	.0	.0	1,111	12/01/2041	1FE
25477P	NF	8	DIST OF COLUMBIA HSG FIN AGY 2014-A A			09/15/2016	Redemption	100.0000	8,625	8,625	8,625	8,625	.0	.0	.0	.0	.0	8,625	.0	.0	.0	223	06/15/2045	1FE
45201Y	YJ	0	ILLINOIS ST HSG DEV AUTH REV 2012A	2.6		09/01/2016	Redemption	100.0000	125,226	125,226	125,226	125,226	.0	.0	.0	.0	.0	125,226	.0	.0	.0	2,250	12/01/2042	1FE
49130T	PS	9	KENTUCKY ST HSG CORP HSG REV 2013 SERIES			09/02/2016	Redemption	100.0000	110,000	110,000	110,000	110,000	.0	.0	.0	.0	.0	110,000	.0	.0	.0	2,216	11/01/2041	1FE
54627R	AH	3	LOUISIANA LOC GOVT ENVRNMNTL 2014-EGSL A			08/01/2016	Paydown		83,973	83,973	83,952	83,968	.0	.5	.0	.5	.0	83,973	.0	.0	.0	2,402	08/01/2028	1FE
57419P	MC	0	MARYLAND ST CMNTY DEV ADMIN 2007 SERIES			09/01/2016	Redemption	100.0000	50,000	50,000	50,250	50,060	.0	(34)	.0	(34)	.0	50,027	.0	(27)	(27)	3,250	03/01/2043	1FE
57563R	JN	0	MASSACHUSETTS EDL ING AUTH ED LN REV SER			07/01/2016	Redemption	100.0000	260,000	260,000	260,650	260,403	.0	(32)	.0	(32)	.0	260,371	.0	(371)	(371)	14,300	07/01/2026	1FE
57563R	KE	8	MASSACHUSETTS EDL ING AUTH ED LN REV SER			07/01/2016	Redemption	100.0000	90,000	90,000	90,000	90,000	.0	.0	.0	.0	.0	90,000	.0	.0	.0	4,320	07/01/2027	1FE
57586P	R4	0	MASSACHUSETTS ST HSG FIN AGY SERIES 157			09/03/2016	Redemption	100.0000	50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,643	12/01/2027	1FE
60416Q	EP	5	MINNESOTA ST HSG FIN AGY 2011 SERIES E			07/01/2016	Redemption	100.0000	50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	2,225	07/01/2031	1FE
60637B	CN	8	MISSOURI HOUSING 2013 SERIES A	2.650%		09/01/2016	Redemption	100.0000	75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	1,336	11/01/2040	1FE
60637B	CP	3	MISSOURI HOUSING 2013 SERIES B	2.650%		09/01/2016	Redemption	100.0000	80,000	80,000	80,000	80,000	.0	.0	.0	.0	.0	80,000	.0	.0	.0	1,457	11/01/2041	1FE
64469D	WP	2	NEW HAMPSHIRE HOUSING	3.855% 07/01/30		09/01/2016	Redemption	100.0000	25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	1,124	07/01/2030	1FE
646080	MV	0	NEW JERSEY ST HIGHER ED ASSIST 2011-1			07/01/2016	Redemption	100.0000	155,000	155,000	153,749	154,062	.0	.41	.0	.41	.0	154,104	.0	.896	.896	4,860	12/01/2024	1FE
647200	W8	3	NEW MEXICO ST MTGE FIN AUTH 2012 B-3	3		09/01/2016	Redemption	100.0000	5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	178	09/01/2032	1FE
762315	MB	2	RHODE ISLAND ST STUDENT LOAN 2012 A	4		08/31/2016	Redemption	100.0000	970,000	970,000	968,031	968,483	.0	.95	.0	.95	.0	968,578	.0	1,422	1,422	29,100	12/01/2024	1FE
762315	MC	0	RHODE ISLAND ST STUDENT LOAN 2012 A	4		07/07/2016	Redemption	100.0000	310,000	310,000	306,761	307,472	.0	108	.0	108	.0	307,579	.0	2,421	2,421	7,440	12/01/2025	1FE
83712T	DA	6	SOUTH CAROLINA ST HOUSING FIN 2013-1	2		09/01/2016	Redemption	100.0000	75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	1,512	01/01/2041	1FE
88271H	FL	8	TEXAS ST AFFORDABLE HSG CORP 2013A	2.7		09/01/2016	Redemption	100.0000	25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.608	09/01/2041	1FE
92812U	Q4	3	VIRGINIA HOUSING DEV AUTH 2014-A A	3.5		09/01/2016	Paydown		160,149	160,149	160,149	160,149	.0	.0	.0	.0	.0	160,149	.0	.0	.0	3,614	10/25/2037	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)
1799999.	Total Bonds - U.S. States, Territories and Possessions.....						2,847,986	2,847,986	2,842,406	2,843,461	0	183	0	183	0	2,843,645	0	4,341	4,341	86,697	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

31340Y	4Z	9	FHLMC REMIC 93 H	8.500%	11/15/20.....	09/01/2016.	Paydown.....		1,196	1,196	1,251	1,194	0	1	0	1	0	1,196	0	0	0	67	11/15/2020....	1.....
31358P	HV	2	FNMA REMIC G92-35 EB	7.500%	07/25/22.....	09/01/2016.	Paydown.....		2,400	2,400	2,405	2,391	0	8	0	8	0	2,400	0	0	0	121	07/25/2022....	1.....
31358Q	EU	5	FNMA REMIC 1992-162 D	7.000%	09/25/22.....	09/01/2016.	Paydown.....		9,758	9,758	9,456	9,662	0	95	0	95	0	9,758	0	0	0	431	09/25/2022....	1.....
3136A6	P9	9	FNR 2012-76 VG	4.000%	03/25/29.....	09/01/2016.	Paydown.....		26,565	26,565	28,690	28,262	0	(1,697)	0	(1,697)	0	26,565	0	0	0	709	03/25/2029....	1.....
3136A8	DP	2	FANNIE MAE 2012-104 V	3.500%	02/25/38.....	09/01/2016.	Paydown.....		51,680	51,680	55,976	54,396	0	(103)	0	(103)	0	54,293	0	(2,613)	(2,613)	1,206	02/25/2038....	1.....
3136AE	TT	4	FANNIE MAE 2013-54 BA	3.000%	06/25/43.....	09/01/2016.	Paydown.....		164,647	164,647	170,358	169,224	0	(4,577)	0	(4,577)	0	164,647	0	0	0	3,299	06/25/2043....	1.....
3136AG	HV	7	FANNIE MAE 2013-94 CV	3.500%	07/25/33.....	09/01/2016.	Paydown.....		24,223	24,223	24,070	24,102	0	120	0	120	0	24,223	0	0	0	565	07/25/2033....	1.....
3137AR	WS	1	FHR 4073 HC	3.500%	03/15/35.....	09/01/2016.	Paydown.....		39,967	39,967	43,239	41,771	0	(1,804)	0	(1,804)	0	39,967	0	0	0	933	03/15/2035....	1.....
3137B3	4W	5	FHR 4215 LV	3.500%	04/15/33.....	09/15/2016.	Paydown.....		29,237	29,237	29,113	29,132	0	105	0	105	0	29,237	0	0	0	682	04/15/2033....	1.....
3138L4	J3	8	FANNIE MAE AM3881	3.830%	08/01/25.....	09/25/2016.	Paydown.....		2,086	2,086	2,055	2,061	0	3	0	3	0	2,064	0	22	22	68	08/01/2025....	1.....
31392D	2B	7	FNMA 2002-59 ZB	6.000%	09/25/32.....	09/01/2016.	Paydown.....		192,309	192,309	184,859	189,261	0	3,048	0	3,048	0	192,309	0	0	0	7,411	09/25/2032....	1.....
31392R	WT	4	FHLMC 2492 Z	5.500%	08/15/32.....	09/01/2016.	Paydown.....		72,874	72,874	65,753	70,490	0	2,384	0	2,384	0	72,874	0	0	0	2,486	08/15/2032....	1.....
31393A	5P	8	FNMA 2003-43 PE	5.500%	05/25/33.....	09/01/2016.	Paydown.....		65,732	65,732	64,551	65,240	0	492	0	492	0	65,732	0	0	0	2,374	05/25/2033....	1.....
31393N	4A	4	FHLMC 2589 GM	5.500%	03/15/33.....	09/01/2016.	Paydown.....		149,733	149,733	148,563	149,213	0	521	0	521	0	149,733	0	0	0	5,677	03/15/2033....	1.....
31405W	QT	5	FNMA POOL 801566	5.000%	01/01/20.....	09/01/2016.	Paydown.....		2,670	2,670	2,686	2,669	0	1	0	1	0	2,670	0	0	0	89	01/01/2020....	1.....
36230T	B2	7	GN 758157	4.550%	05/15/38.....	09/01/2016.	Paydown.....		38,085	38,085	42,369	42,207	0	(4,123)	0	(4,123)	0	38,085	0	0	0	1,156	05/15/2038....	1.....
841215	AA	4	SOUTHAVEN CMBD CYCLE GEN LLC	3.846%	08.....	08/15/2016.	Redemption	100.0000.....	77,715	77,715	77,715	77,715	0	0	0	0	0	77,715	0	0	0	2,989	08/15/2033....	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....									950,877	950,877	953,109	958,990	0	(5,526)	0	(5,526)	0	953,468	0	(2,591)	(2,591)	30,263	XXX	XXX

Bonds - Industrial and Miscellaneous

00214M	AA	1	ARL SECOND LLC 2014-1A A1	2.920%	06/15.....	09/15/2016.	Paydown.....		158,038	158,038	153,155	0	0	4,883	0	4,883	0	158,038	0	0	0	773	06/15/2044....	1FE.....
00228#	AA	0	AV CINGULAR LLC CINGULAR WIRELESS LLC.....			09/15/2016.	Redemption	100.0000.....	63,780	63,780	66,969	65,153	0	(132)	0	(132)	0	65,021	0	(1,241)	(1,241)	3,174	08/15/2021....	1.....
008414	AA	2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1.....			09/25/2016.	Paydown.....		96,906	96,906	92,697	93,928	0	2,978	0	2,978	0	96,906	0	0	0	2,281	07/25/2043....	1FM.....
02377B	AB	2	AMERICAN AIRLINES 2015-2 AA	3.600%	03/.....	09/22/2016.	Redemption	100.0000.....	49,671	49,671	49,997	23,653	0	(19)	0	(19)	0	49,978	0	(307)	(307)	1,778	09/22/2027....	1FE.....
02640F	AG	3	AMERICAN GEN MRTGE LOAN TR 2010-1A A4.....			09/01/2016.	Paydown.....		655,529	655,529	662,084	654,540	0	988	0	988	0	655,529	0	0	0	24,526	03/25/2058....	1FM.....
02660T	BU	6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5.....			09/01/2016.	Paydown.....		15,782	15,782	13,080	13,080	0	2,702	0	2,702	0	15,782	0	0	0	549	10/25/2034....	1FM.....
02665U	AA	3	AMERICAN HOMES 4 RENT 2014-SFR2 A	3.78.....		06/01/2016.	Paydown.....		4,769	4,769	4,769	4,769	0	1	0	1	0	4,769	0	0	0	90	10/17/2036....	1FE.....
02665U	AA	3	AMERICAN HOMES 4 RENT 2014-SFR2 A	3.78.....		09/01/2016.	Paydown.....		18,363	18,363	18,362	18,359	0	5	0	5	0	18,363	0	0	0	451	10/17/2036....	1FE.....
02666A	AA	6	AMERICAN HOMES 4 RENT 2015-SFR1 A	3.46.....		09/01/2016.	Paydown.....		14,580	14,580	14,580	14,579	0	2	0	2	0	14,580	0	0	0	334	04/17/2045....	1FE.....
04542B	MS	8	ASSET BACKED FUNDING CERT 2005-AQ1 A4.....			09/01/2016.	Paydown.....		77,710	77,710	76,690	77,132	0	25	0	25	0	77,158	0	552	552	2,311	06/25/2035....	1FM.....
05330K	AA	3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14.....			09/30/2016.	Redemption	100.0000.....	7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	380	06/30/2035....	3FE.....
05606T	AA	1	BXG RECEIVABLES NOTE TRUST 2010-A A	5.....	E	09/02/2016.	Paydown.....		66,993	66,993	66,942	66,870	0	36	0	36	0	66,906	0	87	87	2,285	03/02/2026....	1FE.....
05606U	AA	8	BXG RECEIVABLES NOTE TRUST 2012-A A	2.....		09/02/2016.	Paydown.....		28,888	28,888	28,888	28,888	0	0	0	0	0	28,888	0	0	0	508	12/02/2027....	1FE.....
05955Q	AE	6	BANC OF AMERICA FUNDING CORP 2009-R17 3A.....			08/01/2016.	Paydown.....		43,814	43,814	44,033	43,690	0	124	0	124	0	43,814	0	0	0	1,581	02/26/2020....	1FM.....

QE05.1

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)
05955R AA 2	BANC OF AMERICA LARGE LOAN 2009-FDG A	08/01/2016.	Paydown.....	871,919	871,919	920,420	913,964	0	(777)	0	(777)	0	913,187	0	(41,268)	(41,268)	30,241	01/25/2042....	1FM.....			
073568 AA 5	BEACON CONTAINER FINANCE LLC 2012-1A A.....	09/20/2016.	Paydown.....	65,626	65,626	64,934	0	0	692	0	692	0	65,626	0	0	0	1,395	09/20/2027....	1FE.....			
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2	09/01/2016.	Paydown.....	13,531	13,531	13,058	13,388	0	143	0	143	0	13,531	0	0	0	238	10/25/2025....	1FM.....			
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/.....	07/01/2016.	Redemption 100.0000.....	7,450	7,450	7,450	7,450	0	0	0	0	0	7,450	0	0	0	7,098	06/30/2022....	4FE.....			
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1.....	09/01/2016.	Paydown.....	185,018	185,018	186,868	185,807	0	(474)	0	(474)	0	185,333	0	(315)	(315)	6,366	10/25/2036....	1FE.....			
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C....	09/10/2016.	Paydown.....	71,429	71,429	71,429	71,429	0	0	0	0	0	71,429	0	0	0	2,262	07/11/2022....	1FE.....			
12542R B* 0	CHS INC 6.180% 10/04/17.....	07/01/2016.	Redemption 100.0000.....	(800,000)	(800,000)	(800,000)	(800,000)	0	0	0	0	0	(800,000)	0	0	0	0	10/04/2017....	2.....			
12542R B* 0	CHS INC 6.180% 10/04/17.....	09/04/2015.	Tax Free Exchange.....	2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	0	10/04/2017....	2.....			
12542R H# 0	CHS INC 6.180% 10/04/17.....	10/04/2015.	Redemption 100.0000.....	800,000	800,000	779,400	0	0	1,629	0	1,629	0	781,029	0	18,971	18,971	24,720	10/04/2017....	2.....			
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/.....	09/18/2016.	Paydown.....	81,957	81,957	81,923	81,928	0	2	0	2	0	81,930	0	28	28	1,800	06/18/2029....	1FE.....			
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22.....	07/10/2016.	Paydown.....	3,428	3,428	3,402	0	0	26	0	26	0	3,428	0	0	0	70	07/10/2022....	1FE.....			
12642M AQ 3	CREDIT SUISSE MORT CAPITAL CER 2009-12R.....	08/01/2016.	Paydown.....	7,040	7,040	7,119	7,040	0	0	0	0	0	7,040	0	0	0	305	05/27/2037....	1FM.....			
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A....	09/01/2016.	Paydown.....	40,306	40,306	40,975	40,750	0	(444)	0	(444)	0	40,306	0	0	0	775	04/25/2043....	1FM.....			
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2....	09/25/2016.	Paydown.....	135,168	135,168	112,209	115,598	0	1,002	0	1,002	0	116,600	0	18,567	18,567	4,967	02/25/2035....	1FM.....			
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C....	09/01/2016.	Paydown.....	106,926	106,926	95,765	101,634	0	5,292	0	5,292	0	106,926	0	0	0	4,403	10/25/2034....	1FM.....			
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A....	09/25/2016.	Paydown.....	112,635	120,641	98,238	103,558	0	250	0	250	0	103,808	0	8,827	8,827	4,254	11/25/2035....	1FM.....			
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5.....	09/25/2016.	Paydown.....	14,126	15,298	13,336	13,591	0	18	0	18	0	13,609	0	517	517	514	10/25/2035....	1FM.....			
12669F C7 6	COUNTRYWIDE HOME LOANS 2004-10 A7 5.00.....	07/01/2016.	Paydown.....	10,746	10,746	10,423	10,704	0	42	0	42	0	10,746	0	0	0	313	07/25/2034....	1FM.....			
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50.....	09/01/2016.	Paydown.....	42,006	42,006	38,292	38,292	0	102	0	102	0	38,393	0	3,613	3,613	1,595	06/25/2035....	1FM.....			
152314 MV 9	CENTEX HOME EQUITY LOAN TRUST 2005-B AF5....	09/01/2016.	Paydown.....	78,726	78,726	78,726	78,639	0	87	0	87	0	78,726	0	0	0	3,095	03/25/2035....	1FM.....			
16164A AC 9	Chase Mortgage Finance Corpora 2016-2.....	09/01/2016.	Paydown.....	117,100	117,100	120,123	0	0	(3,023)	0	(3,023)	0	117,100	0	0	0	616	02/25/2044....	1FE.....			
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2.....	09/01/2016.	Paydown.....	95,593	95,593	80,298	84,430	0	271	0	271	0	84,701	0	10,892	10,892	3,911	02/25/2035....	1FM.....			
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5.....	09/01/2016.	Paydown.....	59,571	59,571	56,875	56,875	0	0	0	0	0	56,875	0	2,696	2,696	2,304	09/25/2035....	1FM.....			
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1.....	09/01/2016.	Paydown.....	6,428	6,428	6,304	6,385	0	1	0	1	0	6,386	0	42	42	204	02/25/2021....	1FM.....			
17309N AD 3	CITICORP RESIDENTIAL MORT SEC 2006-1 A4.....	09/01/2016.	Paydown.....	114,353	114,353	103,489	112,213	0	544	0	544	0	112,757	0	1,596	1,596	4,318	07/25/2036....	1FM.....			
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3.....	09/01/2016.	Paydown.....	68,394	68,394	68,052	68,095	0	2	0	2	0	68,096	0	298	298	2,633	09/25/2037....	1FM.....			
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A....	09/01/2016.	Paydown.....	114,193	114,193	111,864	112,489	0	1,704	0	1,704	0	114,193	0	0	0	2,643	10/25/2043....	1FM.....			
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1....	09/01/2016.	Paydown.....	125,949	125,949	126,460	126,185	0	(236)	0	(236)	0	125,949	0	0	0	2,955	06/25/2044....	1FM.....			
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A....	09/25/2016.	Paydown.....	99,000	99,000	101,222	101,193	0	(63)	0	(63)	0	101,130	0	(2,129)	(2,129)	2,764	01/25/2053....	1FM.....			
20846Q HE 1	CONSECO FINANCE SEC 2001-2 M1 MH.....	09/01/2016.	Paydown.....	9,504	9,504	9,504	9,504	0	0	0	0	0	9,504	0	0	0	0	02/01/2033....	6FE.....			
21075W BF 1	CONTI MTGE HOME EQUITY 1995-2 A5 8.100.....	09/01/2016.	Paydown.....	1,119	1,119	1,071	1,119	0	0	0	0	0	1,119	0	0	0	65	08/15/2025....	1FM.....			
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6.....	09/15/2016.	Paydown.....	143,563	143,563	129,656	140,697	0	2,867	0	2,867	0	143,563	0	0	0	7,428	06/15/2028....	2AM.....			
22540A CP 1	ASSOCIATES MANUF HOUSING 1997-2 CLASS M....	09/15/2016.	Paydown.....	98,799	98,799	90,401	96,501	0	2,298	0	2,298	0	98,799	0	0	0	4,676	03/15/2028....	1FE.....			

QE05.2

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							10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
									11	12	13	14	15							
CUSIP Identification	Description							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)
22541N 5Z 8	CS FIRST BOSTON MTG SEC CORP 2003-10 2A1							2,809	0	0	0	0	0	2,809	0	0	0	94	05/25/2018	1FM
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4							168,763	0	1,138	0	1,138	0	171,021	0	0	0	6,271	10/25/2033	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A							118,134	0	2,055	0	2,055	0	120,188	0	0	0	4,226	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5							15,663	0	(18)	0	(18)	0	15,644	0	(54)	(54)	544	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30							13,000	0	0	0	0	0	13,000	0	0	0	572	03/30/2025	2FE
22943Y UB 3	CREDIT SUISSE MTG CAPITAL CERT 2009-3R 2							70,294	0	22	0	22	0	70,316	0	1,697	1,697	1,378	08/27/2037	1FM
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0							23,261	0	0	0	0	0	23,261	0	0	0	631	05/15/2034	1FE
233046 AC 5	DB MASTER FINANCE LLC 2015-1A A2I 3.26							12,500	0	95	0	95	0	12,500	0	0	0	306	02/20/2045	2AM
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2							261,161	0	163	0	163	0	261,325	0	0	0	3,426	07/25/2031	2FE
235851 AM 4	DANAHER CORP 3.900% 06/23/21							999,750	0	15	0	15	0	999,867	0	126,153	126,153	25,133	06/23/2021	1FE
24736X AA 6	DELTA AIR LINES 2015-1 AA 2015-1 AA 3							21,916	0	0	0	0	0	21,916	0	0	0	741	07/30/2027	1FE
24736Y AA 4	DELTA AIR LINES 2015-1 A 2015-1 A 3.87							21,916	0	0	0	0	0	21,916	0	0	0	793	07/30/2027	1FE
24821V AA 6	DENALI BORROWER/FIN CORP 144A 5.625% 1							2,645,091	0	(34,357)	0	(34,357)	0	2,610,734	0	1,998	1,998	125,781	10/15/2020	2FE
25087* AB 9	DETROIT INTL BRIDGE COMPANY SERIES C 6							553,090	0	0	0	0	0	553,090	0	0	0	41,101	09/02/2017	2FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2							781,340	0	(4,853)	0	(4,853)	0	776,487	0	0	0	3,319	07/20/2027	1FE
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II							12,500	0	0	0	0	0	12,500	0	0	0	426	10/25/2045	2AM
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2							587,965	0	114	0	114	0	588,080	0	0	0	5,110	05/25/2034	1FE
29364D AJ 9	ENTERGY ARKANSAS INC FIRST MORTGAGE 5							2,992,768	0	172	0	172	0	2,992,941	0	7,059	7,059	139,633	06/01/2033	1FE
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5							71,746	0	(199)	0	(199)	0	71,322	0	0	0	1,151	03/25/2043	1FM
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00							125,619	0	1,212	0	1,212	0	126,831	0	0	0	2,545	06/25/2043	1FM
30165Q AB 6	EXETER AUTO RECEIVABLES TRUST 2014-1A B							305,514	0	9	0	9	0	305,523	0	0	0	4,940	01/15/2019	1FE
30256Y AA 1	FPL ENERGY MARCUS HOOK LP 144A 7.590%							3,170	0	0	0	0	0	3,170	0	0	0	241	07/10/2018	1FE
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43							807	0	0	0	0	0	807	0	0	0	17	04/15/2043	1FE
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50							150,355	0	(110)	0	(110)	0	150,246	0	(2,491)	(2,491)	3,467	03/25/2045	1FM
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/							21,168	0	77	0	77	0	22,351	0	2,517	2,517	106	04/25/2029	4FM
36164N FG 5	GE CAPITAL INTL FUNDING 3.373% 11/15/2							2,245,000	0	0	0	0	0	2,245,000	0	0	0	41,858	11/15/2025	1FE
36185N 5V 8	GMAC MORTGAGE CORP LOAN TRUST 2004-J6 2A							74,971	0	669	0	669	0	76,675	0	0	0	2,905	02/25/2035	1FM
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/							279,070	0	0	0	0	0	279,070	0	0	0	16,214	07/01/2021	1
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5							17,499	0	73	0	73	0	19,031	0	176	176	741	09/25/2037	3FM
421915 EG 0	HCP INC REITS - HEALTH CARE 6.300% 09/							3,253,164	0	(3,164)	0	(3,164)	0	3,250,000	0	0	0	204,750	09/15/2016	2FE
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09							183,997	0	129	0	129	0	184,126	0	0	0	7,347	09/21/2040	1FE
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09							206,038	0	1	0	1	0	206,039	0	14	14	3,189	09/20/2041	1FE
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6							9,987	0	2	0	2	0	9,989	0	133	133	324	08/25/2034	1FM
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7							480,089	0	3,878	0	3,878	0	483,967	0	0	0	18,348	06/25/2033	1FM
465685 AC 9	ITC HOLDINGS CORP 144A 5.875% 09/30/16							1,248,729	0	1,271	0	1,271	0	1,250,000	0	0	0	73,438	09/30/2016	2FE

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)
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.....				09/15/2016.	Paydown.....		24,508	24,508	24,355	24,404	0	105	0	105	0	24,508	0	0	0	632	12/15/2048...	1FE.....
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 1A2 3.000%.....				09/01/2016.	Paydown.....		79,560	79,560	81,378	80,535	0	(22)	0	(22)	0	80,512	0	(952)	(952)	1,525	03/01/2043...	1FM.....
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5.....				09/01/2016.	Paydown.....		208,601	208,601	211,241	210,304	0	(160)	0	(160)	0	210,145	0	(1,544)	(1,544)	4,972	05/25/2043...	1FM.....
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.....				09/01/2016.	Paydown.....		80,979	80,979	83,016	82,157	0	(170)	0	(170)	0	81,987	0	(1,008)	(1,008)	2,056	01/25/2044...	1FM.....
46641C AK 7	JP MORGAN MORTGAGE TRUST 2014-1A11 3.9.....				08/01/2016.	Paydown.....		11,987	11,987	11,987	11,987	0	0	0	0	0	11,987	0	0	0	314	01/25/2044...	1FM.....
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.....				09/05/2016.	Redemption 100.0000.....		129,730	129,730	129,730	129,730	0	0	0	0	0	129,730	0	0	0	5,734	03/05/2023...	1FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE				09/30/2016.	Redemption 100.0000.....		76,184	76,184	76,628	76,299	0	(20)	0	(20)	0	76,279	0	(95)	(95)	3,278	03/30/2021...	2FE.....
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL..				09/05/2016.	Redemption 100.0000.....		60,867	60,867	60,867	60,867	0	0	0	0	0	60,867	0	0	0	2,939	12/05/2020...	1.....
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....				09/25/2016.	Paydown.....		59,927	60,178	55,422	55,422	0	0	0	0	0	55,422	0	4,505	4,505	2,110	11/25/2035...	1FM.....
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/.....				09/25/2016.	Paydown.....		113,662	114,138	104,044	104,044	0	0	0	0	0	104,044	0	9,618	9,618	4,002	09/25/2035...	1FM.....
526057 BV 5	LENNAR CORP 4.750% 05/30/25.....				07/27/2016.	Barclays.....		1,015,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	15,000	15,000	31,799	05/30/2025...	3FE.....
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A.....				07/29/2016.	Redemption 100.0000.....		48,350	48,350	48,350	48,350	0	0	0	0	0	48,350	0	0	0	1,443	04/29/2022...	1FE.....
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2.....				09/15/2016.	Paydown.....		129,071	129,071	125,814	125,814	0	3,257	0	3,257	0	129,071	0	0	0	641	01/15/2045...	1FE.....
55265K 2X 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....				09/01/2016.	Paydown.....		17,038	17,038	17,102	17,004	0	(4)	0	(4)	0	17,001	0	38	38	551	12/25/2018...	1FM.....
55265K VE 6	MASTR ASSET SEC TRUST 2003-4 3A1 4.750.....				09/01/2016.	Paydown.....		2,991	2,991	2,950	2,975	0	1	0	1	0	2,977	0	14	14	90	05/25/2018...	1FM.....
57165A AA 6	MARRIOTT VACATION CLUB OWNR TR 2012-1A A... ..				09/20/2016.	Paydown.....		48,741	48,741	48,734	48,738	0	3	0	3	0	48,741	0	0	0	814	05/20/2030...	1FE.....
57165A AB 4	MARRIOTT VACATION CLUB OWNR TR 2012-1A B... ..				09/20/2016.	Paydown.....		48,741	48,741	48,737	48,739	0	2	0	2	0	48,741	0	0	0	1,135	05/20/2030...	2AM.....
57643M JK 1	MASTR ASSET SEC TRUST 2004-11 5A3 5.75.....				09/01/2016.	Paydown.....		44,114	44,114	35,733	40,905	0	58	0	58	0	40,963	0	3,151	3,151	1,854	12/25/2034...	1FM.....
580645 AE 9	MCGRAW HILL COS INC 5.900% 11/15/17.....				07/29/2016.	Tax Free Exchange.....		4,996,434	5,000,000	4,977,020	4,994,814	0	1,621	0	1,621	0	4,996,434	0	0	0	147,500	11/15/2017...	2FE.....
580645 AH 2	MCGRAW HILL COS INC 4.000% 06/15/25.....				07/29/2016.	Tax Free Exchange.....		972,464	1,000,000	970,896	971,021	0	1,443	0	1,443	0	972,464	0	0	0	20,000	06/15/2025...	2FE.....
59048@ AA 6	MESA AIRLINES 2015-1 A EETC 4.750% 07/.....				07/15/2016.	Redemption 100.0000.....		20,662	20,662	20,662	20,662	0	0	0	0	0	20,662	0	0	0	575	01/15/2028...	1Z.....
59549N AD 5	MID-STATE TRUST SERIES 6 A4 7.790% 07/.....				07/01/2016.	Paydown.....		20,132	20,132	19,125	19,675	0	457	0	457	0	20,132	0	0	0	1,176	07/01/2035...	2AM.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....				09/15/2016.	Paydown.....		26,209	26,209	24,833	25,434	0	775	0	775	0	26,209	0	0	0	850	07/15/2038...	1AM.....
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....				09/01/2016.	Paydown.....		22,781	22,781	23,311	23,161	0	(381)	0	(381)	0	22,781	0	0	0	937	08/15/2037...	1FE.....
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....				09/01/2016.	Paydown.....		51,951	51,951	51,879	51,870	0	81	0	81	0	51,951	0	0	0	1,850	12/15/2045...	1FM.....
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1.....				09/25/2016.	Paydown.....		355,824	355,824	356,546	356,527	0	(76)	0	(76)	0	356,451	0	(627)	(627)	8,048	10/25/2045...	1FM.....
68268B AA 7	ONEMAIN FINANCIAL ISSUANCE TRU 2014-2A A.....				09/18/2016.	Paydown.....		431,927	431,927	431,860	431,903	0	24	0	24	0	431,927	0	0	0	7,365	09/18/2024...	1FE.....
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....				09/10/2016.	Paydown.....		46,196	46,196	46,194	46,195	0	1	0	1	0	46,196	0	0	0	1,067	03/10/2027...	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....				09/10/2016.	Paydown.....		34,647	34,647	34,641	34,644	0	3	0	3	0	34,647	0	0	0	1,129	03/10/2027...	2AM.....
68619A BK 2	ORIGIN MANUFACTURED HOUSING 2005-5 A A4.....				09/01/2016.	Paydown.....		91,381	91,381	93,551	92,723	0	(1,342)	0	(1,342)	0	91,381	0	0	0	3,464	06/15/2036...	1FE.....
690742 AA 9	OWENS CORNING 6.500% 12/01/16.....				09/07/2016.	Call 101.2979.....		5,064,895	5,000,000	5,023,608	5,002,983	0	(2,216)	0	(2,216)	0	5,000,768	0	64,127	64,127	249,167	12/01/2016...	2FE.....
73316P CE 8	POPULAR ABS MORTGAGE PASS-THRO 2005-2 AF.....				09/25/2016.	Paydown.....		69,530	69,530	69,530	69,530	0	0	0	0	0	69,530	0	0	0	2,198	04/25/2035...	1FM.....
73316P DP 2	POPULAR ABS MORTGAGE PASS-THRO 2005-3 A.....				09/25/2016.	Paydown.....		591,231	591,231	591,227	589,506	0	1,725	0	1,725	0	591,231	0	0	0	17,734	07/25/2035...	1FM.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....				09/01/2016.	Paydown.....		81,154	81,154	77,578	80,353	0	801	0	801	0	81,154	0	0	0	2,761	10/25/2033...	1FM.....

QE05.4

SCHEDULE D - PART 4

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

QE05.5

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)
74730* AJ 1	QUAD GRAPHICS INC	8.000%	09/01/20.....	.	09/01/2016.	Redemption 100.0000.....		357,310	357,310	357,310	357,310	0	0	0	0	0	357,310	0	0	0	28,585	09/01/2020....	3.....
74927D AL 0	RBSP RESECURITIZATION TRUST 2010-4 6A1.....			.	09/01/2016.	Paydown.....		47,874	47,874	45,324	45,798	0	2,077	0	2,077	0	47,874	0	0	0	1,866	02/26/2036....	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....			.	09/01/2016.	Paydown.....		10,338	10,338	9,828	10,164	0	8	0	8	0	10,172	0	166	166	415	10/25/2021....	1FM.....
750236 AM 3	RADIAN GROUP INC	9.000%	06/15/17.....	.	08/12/2016.	Call 106.6680.....		2,133,360	2,000,000	1,172,743	1,623,235	0	144,209	0	144,209	0	1,767,444	0	365,916	365,916	118,500	06/15/2017....	3FE.....
75952A AF 4	RELIANT ENERGY MID-ATLANTIC PW SERIES B.....			.	07/02/2016.	Redemption 100.0000.....		243,207	243,207	245,271	243,498	0	(153)	0	(153)	0	243,345	0	(138)	(138)	22,465	07/02/2017....	4FE.....
760985 7E 5	RESIDENTIAL FDG SEC CORP 2004-RS7 AI5.....			.	09/25/2016.	Paydown.....		175,522	191,900	166,627	166,627	0	0	0	0	0	166,627	0	8,895	8,895	7,097	07/25/2034....	1FM.....
760985 L6 6	RESIDENTIAL FDG SEC CORP 2003-RS11 AI6B.....			.	09/01/2016.	Paydown.....		128,097	128,097	128,094	138,789	0	(1,121)	0	(1,121)	0	137,668	0	(9,572)	(9,572)	5,223	12/25/2033....	1FM.....
76110H KS 7	RESIDENTIAL ACCREDIT LOANS INC 2003-QS19.....			.	08/01/2016.	Paydown.....		5,000,000	5,000,000	4,938,091	4,949,251	0	1,412	0	1,412	0	4,950,663	0	49,337	49,337	191,667	10/25/2033....	1FM.....
76110H RW 1	RESIDENTIAL ACCREDIT LOANS INC 2004-QS4.....			.	09/01/2016.	Paydown.....		495,262	495,262	474,833	487,568	0	7,695	0	7,695	0	495,262	0	0	0	18,902	03/25/2034....	1FM.....
76110H TW 9	RESIDENTIAL ACCREDIT LOANS INC 2004-QS7.....			.	09/01/2016.	Paydown.....		35,024	35,024	34,093	34,526	0	13	0	13	0	34,538	0	485	485	1,418	05/01/2034....	1FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....			.	09/01/2016.	Paydown.....		472,004	472,004	472,002	470,794	0	(13)	0	(13)	0	470,781	0	1,223	1,223	18,534	09/25/2034....	1FM.....
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2 4.370.....			.	09/15/2016.	Paydown.....		94,464	94,464	94,463	94,464	0	0	0	0	0	94,464	0	0	0	2,767	04/17/2028....	1FE.....
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310.....			.	09/15/2016.	Paydown.....		131,143	131,143	131,126	131,140	0	3	0	3	0	131,143	0	0	0	3,123	10/15/2046....	1FE.....
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.....			.	09/25/2016.	Paydown.....		385,373	385,373	385,331	0	0	23	0	23	0	385,354	0	19	19	2,547	08/25/2025....	1FE.....
78487Y AA 1	SVO VOI MORTGAGE CORP 2010-AA A 3.650%.....			.	09/01/2016.	Paydown.....		272,045	272,045	272,043	271,628	0	416	0	416	0	272,045	0	0	0	7,044	07/20/2027....	1FE.....
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%.....			.	09/20/2016.	Paydown.....		26,495	23,075	23,072	23,073	0	0	0	0	0	23,073	0	3,421	3,421	436	09/20/2029....	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....			.	09/01/2016.	Paydown.....		123,303	123,303	123,303	123,303	0	0	0	0	0	123,303	0	0	0	3,972	12/25/2033....	1FM.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....			.	09/01/2016.	Paydown.....		32,433	32,433	32,432	32,374	0	(5)	0	(5)	0	32,369	0	64	64	780	01/25/2042....	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....			.	09/01/2016.	Paydown.....		100,273	100,273	102,016	101,948	0	(1,675)	0	(1,675)	0	100,273	0	0	0	2,072	05/25/2043....	1FM.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....			.	07/25/2016.	Paydown.....		51,806	51,806	51,806	51,806	0	0	0	0	0	51,806	0	0	0	1,546	01/25/2044....	1FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....			.	09/01/2016.	Paydown.....		66,753	66,753	65,290	65,705	0	1,047	0	1,047	0	66,753	0	0	0	1,734	07/25/2043....	1FM.....
82652A AA 4	SIERRA RECEIVABLES FUNDING CO 2012-1A A.....			.	09/20/2016.	Paydown.....		15,473	15,473	15,470	15,472	0	1	0	1	0	15,473	0	0	0	294	11/20/2028....	1FE.....
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A.....			.	09/20/2016.	Paydown.....		411,181	411,181	411,097	0	0	41	0	41	0	411,138	0	43	43	1,265	07/20/2033....	1FE.....
82838U AA 7	SILVERLEAF FINANCE LLC 2012-D A 3.000%.....			.	09/15/2016.	Paydown.....		62,102	62,102	61,933	62,015	0	87	0	87	0	62,102	0	0	0	1,240	03/17/2025....	1FE.....
82838U AB 5	SILVERLEAF FINANCE LLC 2012-D B 4.450%.....			.	09/15/2016.	Paydown.....		24,841	24,841	24,836	24,838	0	3	0	3	0	24,841	0	0	0	736	03/17/2025....	2AM.....
83416W AB 9	SOLAR STAR FUNDING LLC 144A 3.950% 06/.....			.	06/30/2016.	Redemption 100.0000.....		10,211	10,211	10,211	10,211	0	0	0	0	0	10,211	0	0	0	202	06/30/2035....	2FE.....
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05.....			.	09/20/2016.	Paydown.....		5,000	5,000	5,000	0	0	0	0	0	0	5,000	0	0	0	58	05/20/2046....	2AM.....
844741 AS 7	SOUTHWEST AIR 95 A4 7.640% 01/01/18.....			.	07/01/2016.	Redemption 100.0000.....		1,328,346	1,328,346	1,328,346	1,328,346	0	0	0	0	0	1,328,346	0	0	0	101,486	01/01/2018....	1FE.....
846502 AA 0	SPARC EM SPC LEGAL STLMTNT HLDG 2015-1A A.....			.	08/01/2016.	Paydown.....		74,682	74,682	74,682	74,682	0	0	0	0	0	74,682	0	0	0	2,240	08/01/2031....	1FE.....
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....			.	09/15/2016.	Paydown.....		611,760	611,760	611,674	0	0	86	0	86	0	611,760	0	0	0	3,264	06/15/2028....	1FE.....
86359A X7 3	STRUCTURED ASSET SECURITIES 2003-29 A2.....			.	09/01/2016.	Paydown.....		62,984	62,984	56,902	61,967	0	139	0	139	0	62,107	0	877	877	2,082	09/25/2033....	1FM.....
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1.....			.	09/01/2016.	Paydown.....		46,522	46,522	44,080	45,631	0	892	0	892	0	46,522	0	0	0	1,704	02/25/2020....	1FM.....
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5.....			.	09/01/2016.	Paydown.....		161,004	161,004	160,583	160,522	0	(12)	0	(12)	0	160,510	0	494	494	5,801	09/25/2034....	1FM.....
86359B J8 5	STRUCTURED ASSET SECURITIES 2004-20 8A2.....			.	09/01/2016.	Paydown.....		86,470	86,470	83,954	85,890	0	580	0	580	0	86,470	0	0	0	3,148	11/25/2034....	1FM.....
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9.....			.	09/01/2016.	Paydown.....		23,481	23,528	23,027	23,292	0	30	0	30	0	23,322	0	159	159	781	12/25/2034....	2FM.....

SCHEDULE D - PART 4

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

QE05.6

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)
86359D	JT	5	STRUCTURED ASSET SECURITIES 2005-14 2A1.....		09/01/2016.	Paydown.....		153,386	153,386	148,422	151,466	0	1,921	0	1,921	0	153,386	0	0	0	5,760	07/25/2035....	1FM.....
86365L	AB	7	STRUCTURED RECEIVABLES FINANCE 2010-B B.....		09/15/2016.	Paydown.....		52,010	52,010	53,668	53,462	0	(1,452)	0	(1,452)	0	52,010	0	0	0	2,808	08/15/2036....	1FE.....
87407P	AE	0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/.....		09/20/2016.	Paydown.....		62,500	62,500	62,473	62,475	0	25	0	25	0	62,500	0	0	0	1,479	11/20/2038....	1FE.....
87407P	AJ	9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/.....		09/20/2016.	Paydown.....		62,500	62,500	63,594	63,399	0	(899)	0	(899)	0	62,500	0	0	0	1,463	02/22/2039....	1FE.....
88031J	AB	2	TENASKA GEORGIA PARTNERS SENIOR SECURED.....		08/01/2016.	Redemption 100.0000.....		105,631	105,631	110,906	108,741	0	(99)	0	(99)	0	108,642	0	(3,011)	(3,011)	10,035	02/01/2030....	2FE.....
88031Q	AA	8	TENASKA VIRGINA PARTNERS 144A 6.119% 0.....		09/30/2016.	Redemption 100.0000.....		69,291	69,291	69,291	69,291	0	0	0	0	0	69,291	0	0	0	3,180	03/30/2024....	2FE.....
88031R	AA	6	TENASKA ALABAMA II PARTNERS 144A SENIOR.....		09/30/2016.	Redemption 100.0000.....		155,356	155,356	155,991	155,633	0	(33)	0	(33)	0	155,601	0	(244)	(244)	7,137	03/30/2023....	2FE.....
89172P	AA	7	TOWD POINT MORTGAGE TRUST 2016-2 A1 3.....		09/25/2016.	Paydown.....		137,800	137,800	138,879	0	0	(1,079)	0	(1,079)	0	137,800	0	0	0	1,069	08/25/2055....	1FE.....
89656C	AA	1	TRINITY RAIL LEASING LP 2010-1A A 5.19.....		09/16/2016.	Paydown.....		20,712	20,712	20,712	20,712	0	0	0	0	0	20,712	0	0	0	718	10/16/2040....	1FE.....
90932Q	AA	4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2.....		09/03/2016.	Redemption 100.0000.....		200,064	200,064	200,385	200,336	0	(7)	0	(7)	0	200,329	0	(265)	(265)	7,502	09/03/2026....	1FE.....
949456	AA	5	WELK RESORTS LLC 2013-A A 3.100% 03/15.....		09/15/2016.	Paydown.....		130,560	130,560	130,542	130,560	0	0	0	0	0	130,560	0	0	0	2,691	03/15/2029....	1FE.....
94978#	JF	5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2.....		09/20/2016.	Redemption 100.0000.....		56,303	56,303	56,303	56,303	0	0	0	0	0	56,303	0	0	0	1,359	09/20/2024....	2FE.....
94978#	JH	1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1.....		09/16/2016.	Redemption 100.0000.....		56,704	56,704	56,704	56,704	0	0	0	0	0	56,704	0	0	0	1,369	09/16/2024....	2FE.....
94982W	AZ	7	WELLS FARGO MB TRST 2005-9 2A6 5.250%.....		09/25/2016.	Paydown.....		95,906	95,906	91,596	91,596	0	0	0	0	0	91,596	0	4,310	4,310	3,397	09/25/2035....	1FM.....
94982W	BB	9	WELLS FARGO MB TRST 2005-9 2A8 5.500.....		09/25/2016.	Paydown.....		92,114	92,114	87,479	91,191	0	47	0	47	0	91,238	0	876	876	3,418	10/25/2035....	1FM.....
94984F	AV	1	WELLS FARGO MBS 2006-11 A20 6.000% 09/.....		09/25/2016.	Paydown.....		89,243	114,131	100,260	101,871	0	(31)	0	(31)	0	101,840	0	(12,597)	(12,597)	4,580	09/25/2036....	1FM.....
96033C	AB	8	WESTGATE RESORTS 2016-1A B 4.500% 12/2.....		09/20/2016.	Paydown.....		165,221	165,221	164,169	0	0	1,052	0	1,052	0	165,221	0	0	0	1,986	12/20/2028....	2AM.....
97652P	AA	9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1.....		09/01/2016.	Paydown.....		142,999	142,999	147,825	145,977	0	(494)	0	(494)	0	145,483	0	(2,484)	(2,484)	3,659	06/27/2044....	1FM.....
G0620B	AB	4	ATLAS 2014-1 A 4.875% 12/15/39.....		09/15/2016.	Redemption 100.0000.....		47,100	47,100	47,100	47,100	0	0	0	0	0	47,100	0	0	0	1,530	01/15/2031....	1Z.....
009090	AA	9	AIR CANADA 2015-1A 3.600% 03/15/27.....	A	09/15/2016.	Redemption 100.0000.....		24,125	24,125	24,125	24,125	0	0	0	0	0	24,125	0	0	0	869	03/15/2027....	1FE.....
009090	AB	7	AIR CANADA 2015-1B 3.875% 03/15/23.....	A	09/15/2016.	Redemption 100.0000.....		38,434	38,434	38,434	38,434	0	0	0	0	0	38,434	0	0	0	1,489	03/15/2023....	2FE.....
707886	B#	3	PENN WEST PETROLEUM LTD 7.800% 05/29/1.....	A	07/28/2016.	Redemption 100.0000.....		713,187	713,187	713,187	713,191	0	14,583	0	14,583	0	727,773	0	(14,586)	(14,586)	37,546	05/29/2018....	5.....
895945	D#	7	TRICAN WELL SERVICE LTD SERIES G 8.900.....	A	08/05/2016.	Redemption 100.0000.....		646,835	646,835	646,835	646,443	0	403	0	403	0	647,470	0	(635)	(635)	32,483	04/28/2021....	5.....
01959E	AA	6	ALLIED WORLD ASSURANCE 7.500% 08/01/16.....	F	08/01/2016.	Maturity.....		4,000,000	4,000,000	4,337,500	4,026,853	0	(26,853)	0	(26,853)	0	4,000,000	0	0	0	300,000	08/01/2016....	2FE.....
03938L	AF	1	ARCELORMITTAL 6.125% 06/01/18.....	F	09/23/2016.	Call 107.0000.....		1,070,000	1,000,000	1,062,300	1,021,439	0	(6,183)	0	(6,183)	0	1,015,256	0	54,744	54,744	49,681	06/01/2018....	3FE.....
26971H	AC	6	EAGLE LTD 2014-1A B 5.290% 12/15/39.....	F	09/15/2016.	Paydown.....		31,250	31,250	31,445	31,429	0	(179)	0	(179)	0	31,250	0	0	0	1,102	12/15/2039....	3AM.....
37952U	AD	5	SEACO CONTAINER 2014-1A A1 3.190% 07/.....	F	09/17/2016.	Paydown.....		150,000	150,000	150,110	150,094	0	(7)	0	(7)	0	150,087	0	(87)	(87)	3,190	07/17/2029....	1FE.....
505861	AB	0	LAFARGE SA 6.500% 07/15/16.....	F	07/15/2016.	Maturity.....		2,000,000	2,000,000	1,991,760	1,999,408	0	592	0	592	0	2,000,000	0	0	0	130,000	07/15/2016....	2FE.....
51817T	AA	0	LATAM AIRLINES 2015-1 A 144A 4.200% 11.....	F	08/15/2016.	Redemption 100.0000.....		46,368	46,368	44,938	30,912	0	19	0	19	0	44,957	0	1,411	1,411	1,298	11/15/2027....	2FE.....
51817T	AA	0	LATAM AIRLINES 2015-1 A 144A 4.200% 11.....	F	09/08/2016.	Tax Free Exchange.....		2,812,818	2,901,834	2,812,361	1,934,556	0	458	0	458	0	2,812,818	0	0	0	81,251	11/15/2027....	2FE.....
759470	A*	8	RELiance INDUSTRIES LIMITED 6.510% 09/.....	F	09/18/2016.	Maturity.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	260,400	09/18/2016....	2.....
761655	B*	9	REXAM PLC SENIOR NOTES SERIES C 4.300%.....	F	07/07/2016.	Redemption 100.0000.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	656,628	12/18/2024....	2.....
88314R	AA	4	TEXTAINER MARINE CONTAINERS 2013-1A A.....	R	09/20/2016.	Paydown.....		25,000	25,000	24,872	24,901	0	99	0	99	0	25,000	0	0	0	650	09/20/2038....	1FE.....
88314R	AC	0	TEXTAINER MARINE CONTAINERS 2014-1A A.....	F	09/20/2016.	Paydown.....		62,500	62,500	62,479	62,481	0	19	0	19	0	62,500	0	0	0	1,362	10/20/2039....	1FE.....
G7572L	AB	5	RISE 2014-1 A ASSET BACKED SECURED TERM.....	F	09/15/2016.	Redemption 100.0000.....		47,368	47,368	48,375	48,156	0	(86)	0	(86)	0	48,070	0	(701)	(701)	1,500	02/15/2021....	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 Desig- nation or Market Indicator (a)
N3386# AP 4	FUGRO N.V. SERIES C	5.880%	08/17/23.....	F	08/17/2016.	Redemption 100.0000.....	.....	.....60,289	60,289	60,289	60,338	0	14	0	14	0	60,352	0	(63)	(63)	3,323	08/17/2023....	3.....
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO	7.000%	1....	F	09/30/2016.	Redemption 100.0000.....	.....	.....15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	788	11/30/2033....	2FE.....
Q3629# AD 5	ETSA UTILITIES FINANCE PTY LTD	5.890%	.....	F	09/16/2016.	Maturity.....	.....	.....2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	117,800	09/16/2016....	1.....
Q9103# AC 9	TOLL FINANCE PTY LTD	4.340%	12/07/20.....	F	09/29/2016.	Direct.....	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	149,678	12/07/2020....	2.....
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED	6.120%	.....	F	08/01/2016.	Redemption 100.0000.....	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	61,200	08/01/2018....	2FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								77,715,057	77,360,989	76,740,395	71,355,979	0	135,521	0	135,521	0	77,016,145	0	698,912	698,912	3,965,097	XXX	XXX
8399997. Total Bonds - Part 4.....								81,998,052	81,643,984	81,076,526	75,648,540	0	76,213	0	76,213	0	81,297,390	0	700,662	700,662	...4,106,065	XXX	XXX
8399999. Total Bonds.....								81,998,052	81,643,984	81,076,526	75,648,540	0	76,213	0	76,213	0	81,297,390	0	700,662	700,662	...4,106,065	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								81,998,052	XXX	81,076,526	75,648,540	0	76,213	0	76,213	0	81,297,390	0	700,662	700,662	...4,106,065	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

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.....	103,933,493	103,933,493	.....
7499999			Total - Common Stocks - Money Market Mutual Funds.....			103,933,493	103,933,493	XXX
7599999			Total - Common Stock.....			103,933,493	103,933,493	XXX
7699999			Total - Preferred and Common Stock.....			103,933,493	103,933,493	XXX
9999999			Totals.....			103,933,493	103,933,493	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....103,933,493 Book/Adjusted Carrying Value \$.....103,933,493
2. Average balance for the year: Fair Value \$.....74,864,110 Book/Adjusted Carrying Value \$.....74,864,110
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....103,933,493 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	(6,477,389)	(8,397,421)	(13,178,988)	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	(6,477,389)	(8,397,421)	(13,178,988)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(6,477,389)	(8,397,421)	(13,178,988)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(6,477,389)	(8,397,421)	(13,178,988)	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