



QUARTERLY STATEMENT

As of September 30, 2018
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 OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 26, 1979	Commenced Business..... August 22, 1979	
Statutory Home Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	
Main Administrative Office	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100 <small>(Area Code) (Telephone Number)</small>
Mail Address	Post Office Box 237 .. Cincinnati .. OH .. US .. 45201 <small>(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)</small>	
Primary Location of Books and Records	One Financial Way .. Cincinnati .. OH .. US .. 45242 <small>(Street and Number) (City or Town, State, Country and Zip Code)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number)</small>
Internet Web Site Address	N/A	
Statutory Statement Contact	Amber Dawn Roberts <small>(Name)</small> amber_roberts@ohionational.com <small>(E-Mail Address)</small>	513-794-6100-6015 <small>(Area Code) (Telephone Number) (Extension)</small> 513-794-4516 <small>(Fax Number)</small>

OFFICERS

Name	Title	Name	Title
Gary Thomas Huffman	Chairman, President & Chief Executive Officer	Therese Susan McDonough	Secretary
Doris Lee Paul	Treasurer	Kush Vijay Kotecha	Senior Vice President & Chief Corporate Actuary

OTHER

Christopher Allen Carlson	Vice Chairman, Strategic Businesses	Harry Douglas Cooke, III	Executive Vice President & Chief Distribution Officer
Anthony Wayne Dunn #	Senior Vice President & Chief Financial Officer	Paul Gerard	Senior Vice President & Chief Investment Officer
Kristal Elaine Hambrick	Executive Vice President & Chief Risk 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

Christopher Allen Carlson	Harry Douglas Cooke III	Gary Thomas Huffman	Barbara Ann Turner
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State of..... Ohio
County of..... Hamilton

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

_____ (Signature) Gary Thomas Huffman (Printed Name) Chairman, President & Chief Executive Officer (Title)	_____ (Signature) Therese Susan McDonough (Printed Name) Secretary (Title)	_____ (Signature) Doris Lee Paul (Printed Name) Treasurer (Title)
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Subscribed and sworn to before me
This _____ day of November 2018

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

Teresa Cooper, Notary Public
November 21, 2022

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.....	2,969,541,816	0	2,969,541,816	2,928,438,560
2. Stocks:				
2.1 Preferred stocks.....	4,120,000	0	4,120,000	8,106,000
2.2 Common stocks.....	6,777,622	0	6,777,622	6,752,319
3. Mortgage loans on real estate:				
3.1 First liens.....	406,573,790	0	406,573,790	406,561,002
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 (\$....(16,052,941)), cash equivalents (\$.....0) and short-term investments (\$.....0).....	(16,052,941)	0	(16,052,941)	(5,612,275)
6. Contract loans (including \$.....0 premium notes).....	120,055,316	0	120,055,316	115,108,847
7. Derivatives.....	435,122	0	435,122	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	2,736,972	0	2,736,972	2,355,756
10. Securities lending reinvested collateral assets.....	94,300,233	0	94,300,233	9,147,825
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,588,487,930	0	3,588,487,930	3,470,858,034
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	30,349,509	0	30,349,509	29,761,764
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	9,692,720	0	9,692,720	13,519,700
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	127,037,999	0	127,037,999	128,586,283
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	10,639,898	0	10,639,898	9,707,674
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	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,980,628	0	2,980,628	0
18.2 Net deferred tax asset.....	72,800,555	41,941,062	30,859,493	30,009,588
19. Guaranty funds receivable or on deposit.....	2,212,332	0	2,212,332	2,186,966
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.....	17,876,006	0	17,876,006	14,051,986
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	85,267	0	85,267	77,323
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	3,862,162,844	41,941,062	3,820,221,782	3,698,759,319
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	278,663,839	0	278,663,839	279,508,476
28. Total (Lines 26 and 27).....	4,140,826,683	41,941,062	4,098,885,621	3,978,267,795

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.....	75,667	0	75,667	77,323
2502. State taxes recoverable.....	9,600	0	9,600	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).....	85,267	0	85,267	77,323

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 \$.....3,184,006,523 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,184,006,523	3,126,514,802
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	84,957,713	84,882,967
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	104,372,399	107,366,319
4. Contract claims:		
4.1 Life.....	4,276,895	11,270,580
4.2 Accident and health.....	833,242	608,964
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 \$.....124,518 accident and health premiums.....	649,312	541,236
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 \$.....4,458,729 assumed and \$.....5,765,094 ceded.....	10,223,823	19,306,993
9.4 Interest Maintenance Reserve.....	5,607,533	6,299,133
10. Commissions to agents due or accrued - life and annuity contracts \$.....4,037,411, accident and health \$.....257,707 and deposit-type contract funds \$.....0.....	4,295,118	5,288,124
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	1,600,958	1,398,491
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(611,413) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(611,413)	(2,606,890)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	3,005,856	2,640,668
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	7,034,541
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,359,650	4,265,216
17. Amounts withheld or retained by company as agent or trustee.....	2,022,500	1,799,345
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	4,097,112	2,420,796
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.....	23,886,245	23,244,875
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.....	500,825	2,750,656
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.....	0	0
24.10 Payable for securities lending.....	94,300,233	9,147,825
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	538,564	671,449
25. Aggregate write-ins for liabilities.....	538,564	671,449
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,531,923,088	3,414,846,090
27. From Separate Accounts statement.....	278,663,839	279,508,476
28. Total liabilities (Lines 26 and 27).....	3,810,586,927	3,694,354,566
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).....	190,722,402	186,336,937
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).....	278,698,688	274,313,223
38. Totals of Lines 29, 30 and 37.....	288,298,693	283,913,228
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	4,098,885,620	3,978,267,795

DETAILS OF WRITE-INS

2501. Unclaimed funds.....	538,564	671,449
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).....	538,564	671,449
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.....	123,706,454	121,349,316	158,305,669
2. Considerations for supplementary contracts with life contingencies.....	7,946	34,999	34,999
3. Net investment income.....	119,103,221	120,156,743	157,272,984
4. Amortization of Interest Maintenance Reserve (IMR).....	1,151,847	1,407,354	1,864,530
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	19,881,094	26,426,249	37,530,177
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.....	1,143,515	1,111,955	1,492,614
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	14,459,756	14,549,320	19,208,049
9. Totals (Lines 1 to 8.3).....	279,453,833	285,035,936	375,709,022
10. Death benefits.....	42,099,738	50,482,335	66,547,524
11. Matured endowments (excluding guaranteed annual pure endowments).....	13,551	0	6,956
12. Annuity benefits.....	2,330,989	2,464,665	3,400,991
13. Disability benefits and benefits under accident and health contracts.....	8,514,117	9,939,144	11,136,009
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	68,662,273	52,845,501	70,866,875
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	2,304,513	2,531,225	3,325,081
18. Payments on supplementary contracts with life contingencies.....	77,928	88,321	285,585
19. Increase in aggregate reserves for life and accident and health contracts.....	49,403,993	58,064,248	72,300,971
20. Totals (Lines 10 to 19).....	173,407,102	176,415,439	227,869,992
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	35,855,349	31,485,275	43,073,622
22. Commissions and expense allowances on reinsurance assumed.....	21,157	24,630	29,727
23. General insurance expenses.....	44,468,620	42,777,580	49,731,142
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	9,065,101	9,210,840	14,282,804
25. Increase in loading on deferred and uncollected premiums.....	5,772,234	2,804,608	(3,965,272)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(9,321,785)	(4,454,842)	(5,778,171)
27. Aggregate write-ins for deductions.....	1,761,087	1,993,763	2,518,486
28. Totals (Lines 20 to 27).....	261,028,865	260,257,294	327,762,330
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	18,424,968	24,778,642	47,946,692
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).....	18,424,968	24,778,642	47,946,692
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	3,144,081	3,017,741	6,146,351
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).....	15,280,887	21,760,901	41,800,341
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....222,118 (excluding taxes of \$.....122,344 transferred to the IMR).....	3,765	2,567,627	1,896,978
35. Net income (Line 33 plus Line 34).....	15,284,652	24,328,528	43,697,319
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	283,913,228	277,950,678	277,950,678
37. Net income (Line 35).....	15,284,652	24,328,528	43,697,319
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(237).....	89,995	(69,438)	(16,619)
39. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
40. Change in net deferred income tax.....	9,741,366	(3,549,716)	(48,310,656)
41. Change in nonadmitted assets.....	(8,701,727)	(247,463)	29,216,475
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	(641,370)	(909,431)	8,518,709
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.....	(6,000,000)	(6,000,000)	(27,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	(5,387,454)	1,164,839	(142,677)
54. Net change in capital and surplus (Lines 37 through 53).....	4,385,462	14,717,319	5,962,550
55. Capital and surplus as of statement date (Lines 36 + 54).....	288,298,690	292,667,997	283,913,228
DETAILS OF WRITE-INS			
08.301. COI Charges.....	8,424,007	8,582,538	11,413,962
08.302. Surrender Charges.....	6,373,566	5,812,507	8,024,734
08.303. Administrative Charges.....	(337,817)	154,275	(230,647)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	14,459,756	14,549,320	19,208,049
2701. Health Surrender Benefits.....	1,761,087	1,993,763	2,518,486
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	1,761,087	1,993,763	2,518,486
5301. Amortization of Coinsurance Gain.....	0	(637,082)	(3,019,105)
5302. Prior period adjustment.....	(5,387,454)	1,801,921	2,876,428
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).....	(5,387,454)	1,164,839	(142,677)

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.....	122,043,557	122,749,607	157,216,193
2. Net investment income.....	118,658,695	120,807,709	159,995,624
3. Miscellaneous income.....	21,024,609	26,901,122	35,988,880
4. Total (Lines 1 through 3).....	261,726,861	270,458,438	353,200,697
5. Benefit and loss related payments.....	123,553,931	99,930,045	133,640,472
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(11,317,262)	(4,936,251)	(6,586,143)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	91,754,916	87,458,967	109,702,571
8. Dividends paid to policyholders.....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$.00 tax on capital gains (losses).....	10,602,775	981,972	721,140
10. Total (Lines 5 through 9).....	214,594,359	183,434,733	237,478,041
11. Net cash from operations (Line 4 minus Line 10).....	47,132,502	87,023,705	115,722,657
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	232,713,551	263,479,348	345,685,638
12.2 Stocks.....	4,125,147	2,502,345	6,016,814
12.3 Mortgage loans.....	51,957,212	46,620,953	63,434,388
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	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	288,795,910	312,602,646	415,136,840
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	274,247,674	297,477,730	430,415,597
13.2 Stocks.....	25,600	1,319,000	1,319,000
13.3 Mortgage loans.....	51,970,000	69,782,128	90,317,128
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	816,338	569,124	1,645,539
13.7 Total investments acquired (Lines 13.1 to 13.6).....	327,059,612	369,147,982	523,697,264
14. Net increase or (decrease) in contract loans and premium notes.....	4,946,469	5,902,162	7,177,472
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(43,210,171)	(62,447,498)	(115,737,896)
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.....	(4,214,925)	(764,154)	394,741
16.5 Dividends to stockholders.....	6,000,000	6,000,000	27,000,000
16.6 Other cash provided (applied).....	(4,148,072)	(19,242,652)	26,186,055
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(14,362,997)	(26,006,806)	(419,204)
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).....	(10,440,666)	(1,430,599)	(434,443)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	(5,612,276)	(5,177,833)	(5,177,833)
19.2 End of period (Line 18 plus Line 19.1).....	(16,052,943)	(6,608,432)	(5,612,276)
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Change in securities lending collateral.....	(85,152,408)	(6,458,725)	(75,516,745)

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.....	298,950,174	312,403,337	415,560,198
3. Ordinary individual annuities.....	80,706	200,147	247,704
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.....	20,559,054	17,148,825	24,026,105
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	319,589,934	329,752,309	439,834,007
12. Deposit-type contracts.....	1,552,740	2,907,995	4,724,065
13. Total.....	321,142,674	332,660,304	444,558,072

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

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Ohio National Life Assurance Corporation (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, 2018 and December 31, 2017 there were no permitted practices.

	SSAP #	F/S Page	F/S Line #	September 30, 2018	December 31, 2017
NET INCOME					
(1) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 15,284,652	\$ 43,697,319
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	\$ 15,284,652	\$ 43,697,319
SURPLUS					
(5) OHIO NATIONAL LIFE ASSURANCE CORPORATION Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 288,298,693	\$ 283,913,228
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				\$ 0	\$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	\$ 288,298,693	\$ 283,913,228

C. Accounting Policy

(6) Basis for Loan-Backed Securities and Adjustment Methodology

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

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

Note 2 – Accounting Changes and Corrections of Errors

The Company's September 30, 2018 financial statements reflect a prior period adjustment relating to the recording of universal life and variable universal life reserves. As of December 31, 2017, direct and ceded reserves net were understated by \$9,000,000. As a result, surplus was overstated by \$5,850,000. 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)	\$ (9,000,000)
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	3,150,000
Decrease in surplus (P4, L53, C1)	<u>\$ (5,850,000)</u>

The Company's September 30, 2018 financial statements reflect a prior period adjustment relating to the recording of disability income ceded reserves. As of December 31, 2017, ceded reserves were understated by \$711,609. As a result, surplus was understated by \$462,546. The events contributing to the reserve overstatement impact surplus as follows:

Increase in aggregate reserves for life and accident and health contracts (P4, L19,C1)	\$ 711,609
Federal and foreign income taxes incurred (excluding taxes on capital gains) (P4, L32, C1)	(249,063)
Increase in surplus (P4, L53, C1)	<u>\$ 462,546</u>

Note 3 – Business Combinations and Goodwill

No significant changes

Note 4 – Discontinued Operations

No significant changes

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from broker dealer survey values or internal estimates

NOTES TO FINANCIAL STATEMENTS

(2) OTTI Recognized 3rd Quarter - NONE

(3) Recognized OTTI securities

1	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than- Temporary Impairment	Amortized Cost After Other-Than- Temporary Impairment	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
73316P HP 8	\$ 1,426,738	\$ 1,361,731	\$ 65,007	\$ 1,426,738	\$ 1,421,424	09/30/2018
Total			\$ 65,007			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an 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	\$ 3,074,009
	2. 12 Months or Longer	\$ 10,443,739
b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 238,691,320
	2. 12 Months or Longer	\$ 171,344,867

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary

Cash flow modeling was performed on all of these securities using current and expected market based assumptions which showed that the investor will receive cash flow the percent of value of which is equal to the adjusted statement value. Therefore, any impairment is considered not other-than-temporary.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 94,300,233
--	---------------

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - NONE

H. Repurchase Agreements Transactions Accounted for as a Sale - NONE

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - NONE

M. Working Capital Finance Investments - NONE

N. Offsetting and Netting of Assets and Liabilities - NONE

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

Note 7 – Investment Income

No significant changes

Note 8 – Derivative Instruments

H. Total Premium Costs for Contracts - NONE

Note 9 – Income Taxes

No significant changes

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

Dividends to the Company's parent, Ohio National Life Insurance Company (ONLIC), for 2018 are summarized below:

	2018
Dividends declared and unpaid (P3, L23, C1)	\$ 0
Dividends paid in cash (P5, L16.5, C1)	6,000,000
Dividends declared and unpaid (prior year) (P3, L23, C2)	0
Dividends to stockholders (P4, L52, C1)	\$ 6,000,000

The Company is a party to an agreement with Ohio National Mutual Holdings, Inc. ("ONMH") and most of its direct and indirect subsidiaries whereby ONLI shall maintain a cash pooling agreement. It is ONLI's duty to maintain sufficient funds to meet the reasonable needs of each party on demand. ONLI must account for the balances of each party daily. Such funds are deemed to be held in escrow by ONLI for the other parties (e.g. the Company). Settlement is made daily for each party's needs from or to the concentration account. It is ONLI's duty to invest excess funds in an interest bearing account and/or short term highly liquid investments. ONLI 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 nine months ended September 30, 2018 was \$81,069 and \$148,217 for the year ended December 31, 2017. 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, 2018, the Company had \$15,358,834 in the cash pooling agreement. This amount was included in total assets, Page 2, Line 23.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement

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 and \$100,000,000 as of September 30, 2018 and December 31, 2017, respectively. The table below indicates the amount of FHLB of Cincinnati stock purchased, collateral pledged, and additional funding capacity available related to the agreement with FHLB of Cincinnati.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,773,920	4,773,920	0
(c) Activity Stock	2,000,180	2,000,180	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,774,100	\$ 6,774,100	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,008,980	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	\$ 0	\$ 0	\$ 0
(b) Membership Stock – Class B	4,748,368	4,748,368	0
(c) Activity Stock	2,000,132	2,000,132	0
(d) Excess Stock	0	0	0
(e) Aggregate Total (a+b+c+d)	\$ 6,748,500	\$ 6,748,500	\$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	100,006,620	XXX	XXX

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

Membership Stock	1 Current Year to Date Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
2. Class B	\$ 4,773,920	\$ 4,773,920	\$ 0	\$ 0	\$ 0	\$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total to Date General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 110,729,885	\$ 115,729,744	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	110,729,885	115,729,744	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 119,755,606	\$ 120,678,904	\$ 100,000,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 117,005,695	\$ 120,094,431	\$ 100,000,000
2. Current Year to Date General Account Total Collateral Pledged	117,005,695	120,094,431	100,000,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	\$ 124,391,928	\$ 123,547,338	\$ 100,000,000

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	\$ 99,999,996
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 0	\$ 99,999,996

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	\$ 0	\$ 0	\$ 0	XXX
(b) Funding Agreements	100,000,000	100,000,000	0	\$ 100,000,008
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	\$ 100,000,000	\$ 100,000,000	\$ 0	\$ 100,000,008

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	100,000,000	100,000,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	100,000,000	100,000,000	0

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

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A.(4) Components of net periodic benefit cost - NONE

Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

No significant changes

Note 14 – Liabilities, Contingencies and Assessments

No significant changes

Note 15 – Leases

No significant changes

Note 16 – Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant changes

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. (2) Servicing Assets and Servicing Liabilities - NONE

(4) b Securitizations, Asset-Based Financing Arrangements and Similar Transfers Accounted for as Sales - NONE

C. Wash Sales - NONE

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Portion of Partially Insured Plans

No significant changes

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant changes

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included in Level 2
Assets at Fair Value					
Cash & Cash equivalents	\$ (16,052,941)	\$ 0	\$ 0	\$ (16,052,941)	\$ 0
Securities lending collateral	\$ 0	\$ 94,300,233	\$ 0	\$ 94,300,233	\$ 0
Bonds - Industrial and Misc	\$ 0	\$ 306,843	\$ 0	\$ 306,843	\$ 0
Common stock - Industrial and Misc	\$ 0	\$ 6,777,622	\$ 0	\$ 6,777,622	\$ 0
Equity call Options	\$ 0	\$ 435,122	\$ 0	\$ 435,122	\$ 0
Separate account assets	\$ 278,663,839	\$ 0	\$ 0	\$ 278,663,839	\$ 0
Total	\$ 262,610,898	\$ 101,819,820	\$ 0	\$ 364,430,718	\$ 0
Liabilities at Fair Value					
	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Total	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy - Not Applicable

(3) Policies when Transfers Between Levels are Recognized

Transfers between level 2 and 3 are recognized at the beginning of the period.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement

Included in various investment related line items in the statutory financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or for certain bonds and preferred stock when carried at the lower of cost or market.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company uses various methods including market, income and cost approaches. The market approach utilizes prices and other relevant information generated by market transactions involving identical or comparable assets and liabilities. The income approach uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information available in circumstances.

The Company is required to categorize its assets and liabilities that are carried at estimated fair value on the statutory statements of admitted assets, liabilities, and capital and surplus into a three level hierarchy based on the priority of the inputs to the valuation technique in accordance with SSAP No. 100, Fair Value Measurements. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure estimated fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

- Level 1 - Fair value is based on unadjusted quoted prices for identical assets and liabilities in an active market at the measurement date. The types of assets and liabilities utilizing Level 1 valuations generally include cash and short-term investments, separate account assets and exchange traded derivatives.

- Level 2 - Fair value is based on significant inputs, other than quoted prices included in Level 1 that are observable in active markets or that are derived principally from or corroborated by observable market data through correlation or other means for identical or similar assets and liabilities. The types of assets and liabilities utilizing Level 2 valuations generally include U.S. government agency securities, municipal bonds, foreign government debt, certain corporate debt, asset-backed, mortgage-backed, and private placement securities, derivatives, common stocks, securities lending reinvested collateral and cash equivalent securities.

- Level 3 - Fair value is based on unobservable inputs for the asset or liability for which there is little or no market activity at the measurement date. Unobservable inputs used in the valuation reflect management's best estimate about the assumptions market participants would use to price the asset or liability. The types of assets and liabilities utilizing Level 3 valuations generally include certain corporate debt, asset-backed or mortgage-backed securities, and derivative securities.

(5) Fair Value Disclosures

See schedule of Fair Value Measurements for derivative assets and liabilities on a gross basis.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Derivatives - The Company enters into long term investments comprised of equity index call options. The equity index call options are valued using pricing models with inputs that are observable in the market or can be derived principally from or corroborated by observable market data. These derivative assets are classified as Level 2 assets.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included in Level 2
Bonds	\$2,971,638,450	\$ 2,969,541,816	\$ 4,468,287	\$2,958,976,575	\$ 8,193,588	\$ 0	\$ 0
Cash & Cash equivalents	\$ (16,052,941)	\$ (16,052,941)	\$ (16,052,941)	\$ 0	\$ 0	\$ 0	\$ 0
Common stock non-affiliate	\$ 6,777,622	\$ 6,777,622	\$ 0	\$ 6,777,622	\$ 0	\$ 0	\$ 0
Preferred stock	\$ 4,055,200	\$ 4,120,000	\$ 0	\$ 4,055,200	\$ 0	\$ 0	\$ 0
Mortgage Loan	\$ 409,342,557	\$ 406,573,790	\$ 0	\$ 0	\$ 409,342,557	\$ 0	\$ 0
Derivatives- call options	\$ 435,122	\$ 435,122	\$ 0	\$ 435,122	\$ 0	\$ 0	\$ 0
Separate account assets	\$ 278,663,839	\$ 278,663,839	\$ 278,663,839	\$ 0	\$ 0	\$ 0	\$ 0
Separate account liabilities	\$ (278,663,839)	\$ (278,663,839)	\$ (278,663,839)	\$ 0	\$ 0	\$ 0	\$ 0

NOTES TO FINANCIAL STATEMENTS

D. Not Practicable to Estimate Fair Value - NONE

Note 21 – Other Items

No significant changes

Note 22 – Events Subsequent

No significant changes

Note 23 – Reinsurance

No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - NONE

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves and Loss Adjustment Expenses as of December 31, 2017 were \$66,240,079. As of September 30, 2018, \$7,129,088 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 \$61,282,546. The decrease is generally the result of the natural progression of a block of disability income claims and the increase or decrease in original estimates as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions - NONE

Note 26 – Intercompany Pooling Arrangements

No significant changes

Note 27 – Structured Settlements

No significant changes

Note 28 – Health Care Receivables

No significant changes

Note 29 – Participating policies

No significant changes

Note 30 – Premium Deficiency Reserves

No significant changes

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant changes

Note 33 – Premium and Annuity Considerations Deferred and Uncollected

No significant changes

Note 34 – Separate Accounts

No significant changes

Note 35 – Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 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. 12/31/2015
- 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). 05/17/2017
- 6.4 By what department or departments?
Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 15,840,446

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	0	0
	0	0
	0	0
\$	0	\$ 0
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 94,300,233
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 94,300,233
- 16.3 Total payable for securities lending reported on the liability page: \$ 94,300,233

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

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

1 Name of Custodian(s)	2 Custodian Address
US Bank NA	P.O. Box 2504, Schiltz Park, Suite 300, Milwaukee, WI 53201

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

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

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

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Paul Gerard	|
Tim Biggs	|
Philip Byrde	|
Gary Rodmaker	|
Annette Teders	|
Erin Daughtery	|
Christopher Carlson	|
Nick Trivett	|

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities?

Yes [] No [X]

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

PART 2 - LIFE & HEALTH

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

	Amount	
1.1 Long-term mortgages in good standing		
1.11 Farm mortgages.....	\$.....	0
1.12 Residential mortgages.....	\$.....	0
1.13 Commercial mortgages.....	\$.....	406,573,790
1.14 Total mortgages in good standing.....	\$.....	406,573,790
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)	\$.....	406,573,790
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.....	.....	72.3
2.2 A&H cost containment percent.....	.....	1.6
2.3 A&H expense percent excluding cost containment expenses.....	.....	133.1
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
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....	Yes [X]	No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....	Yes []	No []

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 Reinsurer Rating

NONE

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

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....	AL	L	4,036,099	180	370,124	0	4,406,403	0
2. Alaska.....	AK	L	172,637	0	10,199	0	182,836	0
3. Arizona.....	AZ	L	5,018,979	120	341,582	0	5,360,681	0
4. Arkansas.....	AR	L	2,376,145	0	121,568	0	2,497,713	22,603
5. California.....	CA	L	32,655,163	0	752,000	0	33,407,163	0
6. Colorado.....	CO	L	8,484,336	0	976,823	0	9,461,159	0
7. Connecticut.....	CT	L	4,698,594	0	270,284	0	4,968,878	0
8. Delaware.....	DE	L	586,281	0	41,912	0	628,193	0
9. District of Columbia.....	DC	L	534,660	0	76,746	0	611,406	0
10. Florida.....	FL	L	22,426,751	0	1,850,185	0	24,276,936	0
11. Georgia.....	GA	L	8,991,790	0	471,166	0	9,462,956	0
12. Hawaii.....	HI	L	109,629	0	9,862	0	119,491	0
13. Idaho.....	ID	L	2,566,738	300	187,547	0	2,754,585	0
14. Illinois.....	IL	L	9,991,055	0	637,824	0	10,628,879	0
15. Indiana.....	IN	L	5,268,965	0	282,817	0	5,551,782	5,015
16. Iowa.....	IA	L	3,806,466	0	134,337	0	3,940,803	200,000
17. Kansas.....	KS	L	4,571,188	8,750	311,375	0	4,891,313	0
18. Kentucky.....	KY	L	3,904,103	0	270,615	0	4,174,718	0
19. Louisiana.....	LA	L	3,274,646	0	338,830	0	3,613,476	0
20. Maine.....	ME	L	816,108	0	20,169	0	836,277	0
21. Maryland.....	MD	L	6,567,323	1,960	563,827	0	7,133,110	0
22. Massachusetts.....	MA	L	6,594,711	0	276,472	0	6,871,183	96,492
23. Michigan.....	MI	L	9,705,283	0	846,908	0	10,552,191	0
24. Minnesota.....	MN	L	4,691,741	0	303,289	0	4,995,030	50,827
25. Mississippi.....	MS	L	1,994,521	0	132,736	0	2,127,257	0
26. Missouri.....	MO	L	4,976,857	100	327,798	0	5,304,755	34,507
27. Montana.....	MT	L	2,072,792	0	69,665	0	2,142,457	0
28. Nebraska.....	NE	L	3,335,860	0	83,502	0	3,419,362	0
29. Nevada.....	NV	L	1,231,863	0	86,037	0	1,317,900	0
30. New Hampshire.....	NH	L	1,761,126	0	103,924	0	1,865,050	0
31. New Jersey.....	NJ	L	7,478,040	233	614,817	0	8,093,090	0
32. New Mexico.....	NM	L	879,991	0	40,709	0	920,700	0
33. New York.....	NY	N	623,805	0	43,516	0	667,321	0
34. North Carolina.....	NC	L	9,005,349	7,895	625,979	0	9,639,223	0
35. North Dakota.....	ND	L	903,760	0	51,521	0	955,281	0
36. Ohio.....	OH	L	22,568,180	0	1,418,019	0	23,986,199	1,143,296
37. Oklahoma.....	OK	L	4,035,932	0	346,347	0	4,382,279	0
38. Oregon.....	OR	L	4,418,962	0	274,264	0	4,693,226	0
39. Pennsylvania.....	PA	L	11,201,786	60,873	1,118,299	0	12,380,958	0
40. Rhode Island.....	RI	L	2,401,243	0	61,904	0	2,463,147	0
41. South Carolina.....	SC	L	3,153,988	0	166,240	0	3,320,228	0
42. South Dakota.....	SD	L	374,681	0	66,918	0	441,599	0
43. Tennessee.....	TN	L	11,216,730	0	696,832	0	11,913,562	0
44. Texas.....	TX	L	24,996,025	85	1,564,338	0	26,560,448	0
45. Utah.....	UT	L	5,095,251	0	250,998	0	5,346,249	0
46. Vermont.....	VT	L	416,378	0	11,940	0	428,318	0
47. Virginia.....	VA	L	7,296,569	210	308,322	0	7,605,101	0
48. Washington.....	WA	L	5,955,603	0	387,739	0	6,343,342	0
49. West Virginia.....	WV	L	980,829	0	169,506	0	1,150,335	0
50. Wisconsin.....	WI	L	4,329,713	0	449,020	0	4,778,733	0
51. Wyoming.....	WY	L	677,154	0	20,244	0	697,398	0
52. American Samoa.....	AS	N	0	0	0	0	0	0
53. Guam.....	GU	N	55,494	0	0	0	55,494	0
54. Puerto Rico.....	PR	L	2,740,624	0	811,401	0	3,552,025	0
55. US Virgin Islands.....	VI	N	15,199	0	0	0	15,199	0
56. Northern Mariana Islands.....	MP	N	0	0	0	0	0	0
57. Canada.....	CAN	N	5,978	0	0	0	5,978	0
58. Aggregate Other Alien.....	OT	XXX	20,315	0	1,526	0	21,841	0
59. Subtotal.....	XXX		298,069,989	80,706	19,770,522	0	317,921,217	1,552,740
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		601,624	0	780,325	0	1,381,949	0
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95. Totals (Direct Business).....	XXX		298,671,613	80,706	20,550,847	0	319,303,166	1,552,740
96. Plus Reinsurance Assumed.....	XXX		0	0	282,334	0	282,334	0
97. Totals (All Business).....	XXX		298,671,613	80,706	20,833,181	0	319,585,500	1,552,740
98. Less Reinsurance Ceded.....	XXX		186,333,046	0	9,834,893	0	196,167,939	0
99. Totals (All Business) less Reinsurance Ceded.....	XXX		112,338,567	80,706	10,998,288	0	123,417,561	1,552,740

DETAILS OF WRITE-INS

58001. ZZZ Other Alien.....	XXX		20,315	0	1,526	0	21,841	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		20,315	0	1,526	0	21,841	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

(a) Active Status Count

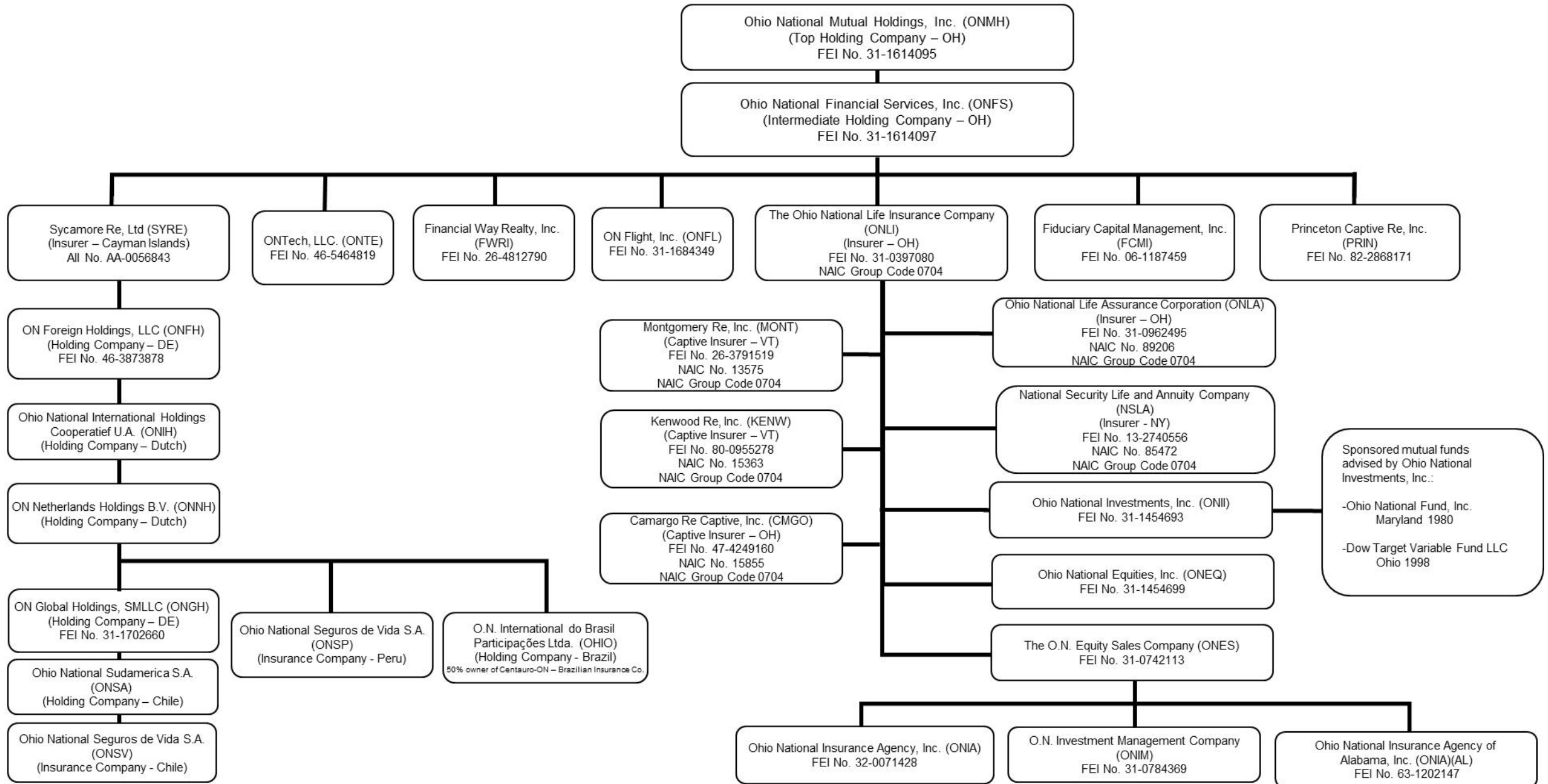
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....	0

R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state.....	6

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

PART 1 – ORGANIZATIONAL CHART

All subsidiaries are 100% owned except as noted



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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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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		.....N.....	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.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	AA-0056843.	.....0	.....0		Sycamore Re, Ltd.....	CYM.....	IA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	46-3873878..	.....0	.....0		Ohio National Foreign Holdings, LLC.....	DE.....	NIA.....	Sycamore Re LTD.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	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.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	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.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	31-1702660..	.....0	.....0		ON Global Holdings, SMLLC.....	DE.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	.....N.....	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.....	.....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....00		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.....N.....	0.....

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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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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.....	....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	0.....	.....0	.....0		O.N. International do Brasil Participações Ltda.	BRA.....	NIA.....	ON Netherlands Holdings B.V.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	....N.....	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.....	....N.....	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.....	....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	0.....	82-2868171..	.....0	.....0		Princeton Captive Re, Inc.....	OH.....	NIA.....	Ohio National Financial Services, Inc.....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	89206...	31-0962495..	.....0	.....0		Ohio National Life Assurance Corporation.....	OH.....	RE.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	....N.....	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.....	....N.....	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.....	....N.....	0.....
0704	Ohio National Mutual Holdings, Inc.	15363...	80-0955278..	.....0	.....0		Kenwood Re, Inc.....	VT.....	IA.....	The Ohio National Life Insurance Company....	Ownership, Board of Directors, Management	...100.000	Ohio National Mutual Holdings, Inc.....	....N.....	0.....

Q13.1

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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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.....	....N.....	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.....	....N.....	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.....	....Y.....	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.....	....Y.....	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.....	....N.....	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.....	....N.....	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.....	....N.....	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.....	....N.....	0.....

Q13.2

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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
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.....	.....N.....	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.....	.....N.....	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:



NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	406,561,002	379,643,881
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	51,970,000	90,190,000
2.2 Additional investment made after acquisition.....	.0	127,128
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	34,381
7. Deduct amounts received on disposals.....	51,957,212	63,434,388
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).....	406,573,790	406,561,002
12. Total valuation allowance.....	.0	.0
13. Subtotal (Line 11 plus Line 12).....	406,573,790	406,561,002
14. Deduct total nonadmitted amounts.....	.0	.0
15. Statement value at end of current period (Line 13 minus Line 14).....	406,573,790	406,561,002

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.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. 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.....	.0	.0
8. Deduct amortization of premium and depreciation.....	.0	.0
9. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
10. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	.0	.0
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	.0	.0

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	2,943,296,865	2,866,413,146
2. Cost of bonds and stocks acquired.....	274,614,931	431,734,597
3. Accrual of discount.....	988,419	1,492,983
4. Unrealized valuation increase (decrease).....	(1,132)	(22,982)
5. Total gain (loss) on disposals.....	873,481	925,924
6. Deduct consideration for bonds and stocks disposed of.....	239,099,860	353,732,884
7. Deduct amortization of premium.....	2,037,204	3,215,002
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	65,007	298,917
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	1,868,933	.0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10).....	2,980,439,426	2,943,296,865
12. Deduct total nonadmitted amounts.....	.0	.0
13. Statement value at end of current period (Line 11 minus Line 12).....	2,980,439,426	2,943,296,865

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	1,772,443,607	43,687,394	39,532,049	21,346,756	1,757,295,647	1,772,443,607	1,797,945,708	1,757,187,784
2. NAIC 2 (a).....	1,095,415,259	32,093,694	31,901,565	(23,627,892)	1,065,017,901	1,095,415,259	1,071,979,496	1,032,320,720
3. NAIC 3 (a).....	85,827,029	0	5,109,188	(3,042,253)	109,620,268	85,827,029	77,675,588	118,355,504
4. NAIC 4 (a).....	18,831,702	1,003,750	6,716	666,897	18,296,722	18,831,702	20,495,633	15,803,545
5. NAIC 5 (a).....	2,027,004	0	11,788	(668,664)	2,057,211	2,027,004	1,346,552	4,065,908
6. NAIC 6 (a).....	98,840	0	0	0	98,840	98,840	98,840	705,090
7. Total Bonds.....	2,974,643,441	76,784,838	76,561,306	(5,325,156)	2,952,386,589	2,974,643,441	2,969,541,817	2,928,438,551
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	5,120,000	0	1,000,000	0	5,120,000	5,120,000	4,120,000	5,120,000
10. NAIC 3.....	2,986,000	0	2,986,000	0	2,986,000	2,986,000	0	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.....	8,106,000	0	3,986,000	0	8,106,000	8,106,000	4,120,000	8,106,000
15. Total Bonds and Preferred Stock.....	2,982,749,441	76,784,838	80,547,306	(5,325,156)	2,960,492,589	2,982,749,441	2,973,661,817	2,936,544,551

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.0	X	.0	.0	.0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	.0
2. Cost of short-term investments acquired.....	.0	.0
3. Accrual of discount.....	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	.0	.0
7. Deduct amortization of premium.....	.0	.0
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.0	.0
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	.0	.0

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	344,230
3. Unrealized valuation increase/(decrease).....	90,891
4. Total gain (loss) on termination recognized.....	0
5. Considerations received/(paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	435,122
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	435,122

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

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

OHIO NATIONAL LIFE ASSURANCE CORPORATION
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	435,122	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0	
3. Total (Line 1 plus Line 2).....		<u>435,122</u>
4. Part D, Section 1, Column 5.....	435,122	
5. Part D, Section 1, Column 6.....	0	
6. Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7. Part A, Section 1, Column 16.....	435,122	
8. Part B, Section 1, Column 13.....	0	
9. Total (Line 7 plus Line 8).....		<u>435,122</u>
10. Part D, Section 1, Column 8.....	435,122	
11. Part D, Section 1, Column 9.....	0	
12. Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>

Potential Exposure Check

13. Part A, Section 1, Column 21.....	0	
14. Part B, Section 1, Column 20.....	0	
15. Part D, Section 1, Column 11.....	0	
16. Total (Line 13 plus Line 14 minus Line 15).....		<u>0</u>

**Sch. E - Pt. 2 Verification
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
Mortgages in Good Standing - Residential Mortgages - All Other									
2226010	CAMBRIDGE		MA		07/13/2018	4.718	1,000,000	0	2,170,000
0399999. Total - Mortgages in Good Standing - Residential Mortgages - All Other					XXX	XXX	1,000,000	0	2,170,000
Mortgages in Good Standing - Commercial Mortgages - All Other									
0326022	CHANDLER		AZ		08/22/2018	5.050	3,600,000	0	5,600,000
0626026	FALCON		CO		09/11/2018	4.732	3,585,000	0	5,700,000
0826027	MIDDLETOWN		DE		09/11/2018	5.010	2,250,000	0	3,775,000
1126028	SAVANNAH		GA		09/27/2018	4.950	2,000,000	0	4,195,000
1426023	LOMBARD		IL		08/28/2018	5.050	2,550,000	0	6,900,000
3226008	PORTALES		NM		07/11/2018	4.925	1,300,000	0	2,320,000
3326015	PORT WASHINGTON		NY		07/31/2018	5.125	1,700,000	0	2,680,000
4526025	SALT LAKE CITY		UT		09/04/2018	5.128	2,250,000	0	4,350,000
4726029	FARMVILLE		VA		09/27/2018	5.000	6,250,000	0	10,450,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	25,485,000	0	45,970,000
0899999. Total - Mortgages in Good Standing					XXX	XXX	26,485,000	0	48,140,000
3399999. Total Mortgages					XXX	XXX	26,485,000	0	48,140,000

QE02

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City							8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)						13 Total Foreign Exchange Change in Book Value
Mortgages Closed by Repayment																	
1125362	SAVANNAH		GA		12/20/2007	09/27/2018	1,572,144	0	0	0	0	0	0	1,486,164	1,486,164	0	0
1425382	EDWARDSVILLE		IL		02/07/2008	08/30/2018	1,631,895	0	0	0	0	0	0	1,589,791	1,589,791	0	0
1625419	DES MOINES		IA		10/09/2008	09/25/2018	1,884,347	0	0	0	0	0	0	1,793,076	1,793,076	0	0
3725225	TULSA		OK		03/31/2006	08/22/2018	374,807	0	0	0	0	0	0	312,865	312,865	0	0
4425651	HUMBLE		TX		09/20/2013	09/07/2018	1,642,650	0	0	0	0	0	0	1,587,283	1,587,283	0	0
4725454	MIDLOTHIAN		VA		06/23/2010	08/30/2018	384,449	0	0	0	0	0	0	335,721	335,721	0	0
5025416	MADISON		WI		09/30/2008	07/02/2018	1,719,723	0	0	0	0	0	0	1,665,201	1,665,201	0	0
0199999. Total - Mortgages Closed by Repayment							9,210,015	0	0	0	0	0	0	8,770,101	8,770,101	0	0
Mortgages With Partial Repayments																	
0024809	COLONIAL HGTS		TN		10/30/1998		164,835	0	0	0	0	0	0	45,647		0	0
0024881	ELKTON		MD		02/15/2000		1,428,979	0	0	0	0	0	0	74,190		0	0
0024884	LOUISA		KY		04/28/2000		494,722	0	0	0	0	0	0	48,783		0	0
0024913	KNOX COUNTY		TN		10/12/2001		720,000	0	0	0	0	0	0	41,316		0	0
0024922	BIRMINGHAM		AL		04/09/2002		2,817,076	0	0	0	0	0	0	191,094		0	0
0125488	BIRMINGHAM		AL		03/09/2011		392,699	0	0	0	0	0	0	40,916		0	0
0125523	FORT PAYNE		AL		08/30/2011		953,648	0	0	0	0	0	0	36,496		0	0

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
0125659	DAPHNE	AL		10/30/2013		535,320	0	0	0	0	0	0	0	20,309	0	0	0
0125745	HOOVER	AL		03/26/2015		1,636,340	0	0	0	0	0	0	0	26,095	0	0	0
0125943	MOUNTAIN BROOK	AL		09/14/2017		2,678,814	0	0	0	0	0	0	0	32,795	0	0	0
0225839	TEMPE	AZ		07/06/2016		1,681,117	0	0	0	0	0	0	0	23,505	0	0	0
0325357	LAVEEN	AZ		11/30/2007		583,975	0	0	0	0	0	0	0	9,702	0	0	0
0325431	TUCSON	AZ		12/05/2008		1,216,735	0	0	0	0	0	0	0	10,991	0	0	0
0325771	PHOENIX	AZ		06/30/2015		1,168,725	0	0	0	0	0	0	0	14,710	0	0	0
0325823	TEMPE	AZ		04/21/2016		3,239,223	0	0	0	0	0	0	0	27,770	0	0	0
0325824	PHOENIX	AZ		04/26/2016		758,397	0	0	0	0	0	0	0	6,975	0	0	0
0325830	TUCSON	AZ		05/26/2016		1,668,088	0	0	0	0	0	0	0	23,335	0	0	0
0325836	PHOENIX	AZ		06/20/2016		5,029,482	0	0	0	0	0	0	0	31,840	0	0	0
0325843	TUCSON	AZ		07/22/2016		1,356,087	0	0	0	0	0	0	0	8,682	0	0	0
0325904	TUCSON	AZ		05/01/2017		583,558	0	0	0	0	0	0	0	7,349	0	0	0
0325940	PHOENIX	AZ		09/12/2017		1,392,770	0	0	0	0	0	0	0	11,195	0	0	0
0325941	PHOENIX	AZ		09/12/2017		1,149,035	0	0	0	0	0	0	0	9,236	0	0	0
0325942	PHOENIX	AZ		09/12/2017		641,669	0	0	0	0	0	0	0	5,158	0	0	0
0325957	TUSCON	AZ		11/14/2017		1,550,000	0	0	0	0	0	0	0	16,846	0	0	0
0325964	COTTONWOOD	AZ		12/18/2017		4,300,000	0	0	0	0	0	0	0	51,367	0	0	0
0425997	LITTLE ROCK	AR		05/11/2018		0	0	0	0	0	0	0	0	34,093	0	0	0
0525452	SUNNYVALE	CA		06/17/2010		805,715	0	0	0	0	0	0	0	10,796	0	0	0
0525522	DANA POINT	CA		08/19/2011		883,621	0	0	0	0	0	0	0	20,361	0	0	0
0525583	VICTORVILLE	CA		11/02/2012		609,837	0	0	0	0	0	0	0	36,351	0	0	0
0525803	PACOIMA	CA		12/03/2015		2,121,598	0	0	0	0	0	0	0	38,750	0	0	0
0525805	HAYWARD	CA		12/14/2015		5,241,469	0	0	0	0	0	0	0	38,702	0	0	0
0525849	DEL MAR	CA		08/30/2016		2,260,231	0	0	0	0	0	0	0	19,071	0	0	0
0525863	LOS ANGELES	CA		11/01/2016		2,604,436	0	0	0	0	0	0	0	23,157	0	0	0
0525952	SAN YSIDRO	CA		10/24/2017		3,392,318	0	0	0	0	0	0	0	23,727	0	0	0
0625722	GREENWOOD	CO		12/15/2014		748,314	0	0	0	0	0	0	0	23,431	0	0	0
0625761	GOLDEN	CO		05/22/2015		3,204,502	0	0	0	0	0	0	0	31,934	0	0	0
0625901	BROOMFIELD	CO		04/18/2017		1,522,267	0	0	0	0	0	0	0	12,404	0	0	0
0625917	WESTMINISTER	CO		06/29/2017		1,055,415	0	0	0	0	0	0	0	7,851	0	0	0
1025286	FORT LAUDERDALE	FL		12/18/2006		1,855,157	0	0	0	0	0	0	0	21,259	0	0	0
1025363	CORAL SPRINGS	FL		12/20/2007		1,106,722	0	0	0	0	0	0	0	31,951	0	0	0
1025434	POMPANO BEACH	FL		02/17/2009		456,501	0	0	0	0	0	0	0	14,942	0	0	0
1025485	GROVELAND	FL		01/26/2011		1,758,564	0	0	0	0	0	0	0	29,288	0	0	0
1025486	GROVELAND	FL		01/26/2011		155,568	0	0	0	0	0	0	0	146,003	0	0	0
1025489	ORLANDO	FL		03/24/2011		661,164	0	0	0	0	0	0	0	15,943	0	0	0
1025495	ST PETERSBURG	FL		04/07/2011		803,707	0	0	0	0	0	0	0	32,834	0	0	0
1025503	JACKSONVILLE	FL		05/27/2011		1,033,295	0	0	0	0	0	0	0	24,565	0	0	0
1025515	KISSIMMEE	FL		07/07/2011		814,180	0	0	0	0	0	0	0	18,813	0	0	0
1025519	DESTIN	FL		07/27/2011		2,375,545	0	0	0	0	0	0	0	30,199	0	0	0
1025528	ORLANDO	FL		09/29/2011		684,789	0	0	0	0	0	0	0	15,588	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1025565	TAMPA	FL		07/03/2012		2,296,033	0	0	0	0	0	0	0	27,649	0	0	0
1025575	TITUSVILLE	FL		09/26/2012		504,293	0	0	0	0	0	0	0	17,079	0	0	0
1025581	MARIANNA	FL		10/26/2012		1,182,226	0	0	0	0	0	0	0	23,908	0	0	0
1025622	BRADENTON	FL		05/13/2013		960,953	0	0	0	0	0	0	0	18,304	0	0	0
1025647	OCOE	FL		08/29/2013		1,092,780	0	0	0	0	0	0	0	20,389	0	0	0
1025666	MIRAMAR BEACH	FL		12/02/2013		1,120,852	0	0	0	0	0	0	0	41,331	0	0	0
1025687	INDIAN HARBOUR BEACH	FL		05/28/2014		623,712	0	0	0	0	0	0	0	25,997	0	0	0
1025691	ORLANDO	FL		07/23/2014		1,172,232	0	0	0	0	0	0	0	10,719	0	0	0
1025695	NICEVILLE	FL		08/08/2014		895,633	0	0	0	0	0	0	0	6,831	0	0	0
1025698	OCALA	FL		09/03/2014		1,476,415	0	0	0	0	0	0	0	23,960	0	0	0
1025703	NAPLES	FL		09/19/2014		1,310,143	0	0	0	0	0	0	0	21,075	0	0	0
1025736	LIVE OAK	FL		01/20/2015		2,345,222	0	0	0	0	0	0	0	24,377	0	0	0
1025740	DORAL	FL		02/26/2015		1,811,514	0	0	0	0	0	0	0	18,578	0	0	0
1025784	CLEARWATER	FL		08/18/2015		2,312,589	0	0	0	0	0	0	0	22,420	0	0	0
1025817	NAPLES	FL		02/19/2016		4,940,257	0	0	0	0	0	0	0	39,535	0	0	0
1025819	PORT ST LUCIE	FL		03/14/2016		461,228	0	0	0	0	0	0	0	11,791	0	0	0
1025878	ORLANDO	FL		01/05/2017		4,331,181	0	0	0	0	0	0	0	52,849	0	0	0
1025885	SHALIMAR	FL		01/30/2017		3,698,205	0	0	0	0	0	0	0	31,933	0	0	0
1025931	TALLAHASSEE	FL		07/28/2017		2,116,480	0	0	0	0	0	0	0	26,066	0	0	0
1025963	BRADENTON	FL		12/15/2017		275,000	0	0	0	0	0	0	0	5,150	0	0	0
1125112	TIFTON	GA		11/29/2004		116,067	0	0	0	0	0	0	0	14,165	0	0	0
1125183	OAKWOOD	GA		11/01/2005		1,329,754	0	0	0	0	0	0	0	38,306	0	0	0
1125338	OAKWOOD	GA		08/13/2007		356,896	0	0	0	0	0	0	0	7,756	0	0	0
1125362	SAVANNAH	GA		12/20/2007		1,572,144	0	0	0	0	0	0	0	29,108	0	0	0
1125483	SAVANNAH	GA		12/22/2010		964,439	0	0	0	0	0	0	0	24,307	0	0	0
1125597	MACON	GA		01/22/2013		598,615	0	0	0	0	0	0	0	54,134	0	0	0
1125746	ADEL	GA		04/06/2015		1,997,343	0	0	0	0	0	0	0	21,019	0	0	0
1125905	SNELLVILLE	GA		05/01/2017		1,072,790	0	0	0	0	0	0	0	8,604	0	0	0
1125969	GRIFFIN	GA		12/21/2017		900,000	0	0	0	0	0	0	0	18,988	0	0	0
1125999	ATLANTA	GA		05/17/2018		0	0	0	0	0	0	0	0	4,155	0	0	0
1325938	IDAHO FALLS	ID		08/25/2017		2,182,737	0	0	0	0	0	0	0	17,841	0	0	0
1425382	EDWARDSVILLE	IL		02/07/2008		1,631,895	0	0	0	0	0	0	0	10,702	0	0	0
1425429	LINCOLNWOOD	IL		12/01/2008		1,302,138	0	0	0	0	0	0	0	21,016	0	0	0
1425458	CHICAGO	IL		07/16/2010		650,813	0	0	0	0	0	0	0	73,258	0	0	0
1425459	GURNEE	IL		07/22/2010		623,183	0	0	0	0	0	0	0	16,558	0	0	0
1425596	CHICAGO	IL		12/26/2012		836,921	0	0	0	0	0	0	0	9,633	0	0	0
1425618	NORTHFIELD	IL		05/03/2013		899,121	0	0	0	0	0	0	0	20,688	0	0	0
1425631	FRANKLIN PARK	IL		06/20/2013		969,032	0	0	0	0	0	0	0	18,157	0	0	0
1425632	CHICAGO	IL		06/20/2013		969,032	0	0	0	0	0	0	0	18,157	0	0	0
1425650	LAKE ZURICH	IL		09/06/2013		950,186	0	0	0	0	0	0	0	17,104	0	0	0
1425673	CHICAGO	IL		01/24/2014		1,083,980	0	0	0	0	0	0	0	10,895	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
1425697	NORTHBROOK	IL		09/03/2014		1,078,518	0	0	0	0	0	0	0	10,668	0	0	0
1425704	CICERO	IL		09/25/2014		2,011,366	0	0	0	0	0	0	0	20,742	0	0	0
1425750	NORTHFIELD	IL		04/30/2015		684,896	0	0	0	0	0	0	0	4,728	0	0	0
1425860	DEERFIELD	IL		09/29/2016		962,015	0	0	0	0	0	0	0	8,567	0	0	0
1425873	NORTHBROOK	IL		12/20/2016		2,099,144	0	0	0	0	0	0	0	13,076	0	0	0
1425946	BARRINGTON	IL		09/27/2017		845,646	0	0	0	0	0	0	0	6,746	0	0	0
1425953	HINSDALE	IL		10/30/2017		2,194,364	0	0	0	0	0	0	0	17,429	0	0	0
1425989	CHICAGO	IL		04/24/2018		0	0	0	0	0	0	0	0	22,109	0	0	0
1525499	CARMEL	IN		04/28/2011		905,347	0	0	0	0	0	0	0	16,361	0	0	0
1525573	GRIFFITH	IN		09/11/2012		1,471,887	0	0	0	0	0	0	0	29,908	0	0	0
1525629	GREENFIELD	IN		06/14/2013		1,649,114	0	0	0	0	0	0	0	21,033	0	0	0
1525677	MOORESVILLE	IN		02/18/2014		874,355	0	0	0	0	0	0	0	48,193	0	0	0
1525696	BLOOMINGTON	IN		08/21/2014		669,894	0	0	0	0	0	0	0	11,082	0	0	0
1525707	FISHERS	IN		10/10/2014		2,738,328	0	0	0	0	0	0	0	27,203	0	0	0
1525718	ZIONSVILLE	IN		11/21/2014		770,311	0	0	0	0	0	0	0	24,450	0	0	0
1525783	INDIANAPOLIS	IN		08/04/2015		2,729,587	0	0	0	0	0	0	0	26,383	0	0	0
1525807	FORT WAYNE	IN		12/22/2015		791,820	0	0	0	0	0	0	0	11,605	0	0	0
1526001	FISHERS	IN		06/15/2018		0	0	0	0	0	0	0	0	10,623	0	0	0
1625278	ELLSWORTH	IA		11/28/2006		529,779	0	0	0	0	0	0	0	15,573	0	0	0
1625419	DES MOINES	IA		10/09/2008		1,884,347	0	0	0	0	0	0	0	30,917	0	0	0
1825599	MIDDLETOWN	KY		01/30/2013		1,357,204	0	0	0	0	0	0	0	35,211	0	0	0
1825646	LEXINGTON	KY		08/22/2013		1,291,331	0	0	0	0	0	0	0	31,080	0	0	0
1825699	LOUISVILLE	IN		09/05/2014		1,171,344	0	0	0	0	0	0	0	28,330	0	0	0
1825708	LEXINGTON	KY		10/10/2014		2,683,441	0	0	0	0	0	0	0	58,287	0	0	0
1825780	LEXINGTON	KY		07/28/2015		1,660,404	0	0	0	0	0	0	0	16,143	0	0	0
1825822	LEXINGTON	KY		04/07/2016		3,888,426	0	0	0	0	0	0	0	35,506	0	0	0
1925658	BATON ROUGE	LA		10/30/2013		457,889	0	0	0	0	0	0	0	17,375	0	0	0
2125621	ABERDEEN	MD		05/10/2013		602,699	0	0	0	0	0	0	0	13,082	0	0	0
2125749	DISTRICT HEIGHTS	MD		04/30/2015		1,687,597	0	0	0	0	0	0	0	16,999	0	0	0
2126003	ELKTON	MD		06/22/2018		0	0	0	0	0	0	0	0	12,873	0	0	0
2225506	BURLINGTON	MA		06/09/2011		1,007,608	0	0	0	0	0	0	0	23,661	0	0	0
2225809	BRAINTREE	MA		12/29/2015		2,639,467	0	0	0	0	0	0	0	24,541	0	0	0
2226010	CAMBRIDGE	MA		07/13/2018		0	0	0	0	0	0	0	0	2,513	0	0	0
2325307	PLYMOUTH TWP	MI		03/01/2007		922,307	0	0	0	0	0	0	0	49,215	0	0	0
2325669	ST CLAIR SHORES	MI		12/17/2013		846,482	0	0	0	0	0	0	0	14,754	0	0	0
2325674	CLARKSTON	MI		01/28/2014		891,796	0	0	0	0	0	0	0	15,391	0	0	0
2325679	WARREN	MI		03/13/2014		861,181	0	0	0	0	0	0	0	14,548	0	0	0
2325683	AUBURN HILLS	MI		04/17/2014		867,093	0	0	0	0	0	0	0	19,389	0	0	0
2325725	MADISON HEIGHTS	MI		12/17/2014		1,298,111	0	0	0	0	0	0	0	18,931	0	0	0
2325789	SHELBY TOWNSHIP	MI		09/09/2015		1,720,055	0	0	0	0	0	0	0	16,183	0	0	0
2325848	WARREN	MI		08/30/2016		937,998	0	0	0	0	0	0	0	13,047	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
2325870	YPSILANTE	MI		12/12/2016		1,054,518	0	0	0	0	0	0	0	12,966	0	0	0
2325887	ROCHESTER HILLS	MI		02/09/2017		1,668,390	0	0	0	0	0	0	0	10,929	0	0	0
2325888	NOVI	MI		02/10/2017		1,687,557	0	0	0	0	0	0	0	38,941	0	0	0
2325902	ROMULUS	MI		04/19/2017		562,611	0	0	0	0	0	0	0	16,640	0	0	0
2325924	NEW HUDSON	MI		07/12/2017		2,771,448	0	0	0	0	0	0	0	22,214	0	0	0
2425080	MINNETONKA	MN		06/18/2004		5,385,996	0	0	0	0	0	0	0	85,506	0	0	0
2425368	ST PAUL	MN		12/21/2007		2,340,600	0	0	0	0	0	0	0	30,661	0	0	0
2425507	GOLDEN VALLEY	MN		06/14/2011		985,833	0	0	0	0	0	0	0	12,529	0	0	0
2425572	MAPLE GROVE	MN		09/04/2012		1,195,387	0	0	0	0	0	0	0	14,308	0	0	0
2425585	EDEN PRAIRIE	MN		11/29/2012		614,192	0	0	0	0	0	0	0	14,243	0	0	0
2425812	BUFFALO	MN		01/14/2016		2,163,650	0	0	0	0	0	0	0	19,906	0	0	0
2425962	ST. PAUL	MN		12/15/2017		1,250,000	0	0	0	0	0	0	0	25,847	0	0	0
2425966	WEST SAINT PAUL	MN		12/19/2017		1,000,000	0	0	0	0	0	0	0	5,480	0	0	0
2525738	RIDGELAND	MS		02/05/2015		812,573	0	0	0	0	0	0	0	18,499	0	0	0
2525867	MADISON	MS		11/21/2016		966,673	0	0	0	0	0	0	0	8,714	0	0	0
2625165	LEE'S SUMMIT	MO		08/22/2005		344,101	0	0	0	0	0	0	0	29,908	0	0	0
2625831	ST LOUIS	MO		05/27/2016		1,898,019	0	0	0	0	0	0	0	26,829	0	0	0
2725206	BOZEMAN	MT		02/08/2006		1,055,530	0	0	0	0	0	0	0	78,627	0	0	0
2725477	BOZEMAN	MT		11/29/2010		413,891	0	0	0	0	0	0	0	10,614	0	0	0
2825151	OMAHA	NE		06/29/2005		239,852	0	0	0	0	0	0	0	22,327	0	0	0
2825293	OMAHA	NE		12/28/2006		1,020,810	0	0	0	0	0	0	0	57,007	0	0	0
2825496	PAPILLION	NE		04/15/2011		668,533	0	0	0	0	0	0	0	8,576	0	0	0
2925600	LAS VEGAS	NV		01/30/2013		838,920	0	0	0	0	0	0	0	9,638	0	0	0
3225187	ALBUQUERQUE	NM		11/09/2005		933,657	0	0	0	0	0	0	0	73,893	0	0	0
3225235	ROSWELL	NM		05/04/2006		1,202,564	0	0	0	0	0	0	0	78,623	0	0	0
3225728	ALBUQUERQUE	NM		12/19/2014		1,137,330	0	0	0	0	0	0	0	18,497	0	0	0
3225932	ALBUQUERQUE	NM		08/04/2017		2,077,599	0	0	0	0	0	0	0	23,182	0	0	0
3226008	PORTALES	NM		07/11/2018		0	0	0	0	0	0	0	0	9,809	0	0	0
3325115	MORAVIA	NY		12/22/2004		543,547	0	0	0	0	0	0	0	15,511	0	0	0
3325129	AUBURN	NY		03/22/2005		495,471	0	0	0	0	0	0	0	14,021	0	0	0
3325194	MINEOLA	NY		11/18/2005		1,119,681	0	0	0	0	0	0	0	55,205	0	0	0
3325269	BOHEMIA	NY		09/29/2006		1,398,444	0	0	0	0	0	0	0	51,196	0	0	0
3325853	DUNKIRK	NY		09/15/2016		1,345,812	0	0	0	0	0	0	0	12,196	0	0	0
3325859	CENTERPORT	NY		09/28/2016		817,544	0	0	0	0	0	0	0	7,316	0	0	0
3325974	MASSAPEQUA	NY		01/25/2018		0	0	0	0	0	0	0	0	32,645	0	0	0
3326015	PORT WASHINGTON	NY		07/31/2018		0	0	0	0	0	0	0	0	4,077	0	0	0
3425239	GREENSBORO	NC		05/31/2006		398,999	0	0	0	0	0	0	0	46,585	0	0	0
3425457	CHARLOTTE	NC		07/13/2010		995,635	0	0	0	0	0	0	0	26,587	0	0	0
3425487	ASHEVILLE	NC		01/26/2011		1,215,117	0	0	0	0	0	0	0	30,801	0	0	0
3425582	MONROE	NC		10/26/2012		1,490,001	0	0	0	0	0	0	0	30,666	0	0	0
3425753	GARNER	NC		05/01/2015		1,396,741	0	0	0	0	0	0	0	26,590	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3425802	ASHEVILLE	NC		11/23/2015		2,022,546	0	0	0	0	0	0	0	23,577	0	0	0
3425806	DURHAM	NC		12/18/2015		1,311,904	0	0	0	0	0	0	0	19,259	0	0	0
3425846	ALBEMARLE	NC		08/11/2016		1,968,960	0	0	0	0	0	0	0	27,547	0	0	0
3425862	MADISON	NC		09/29/2016		581,541	0	0	0	0	0	0	0	4,162	0	0	0
3425881	HUNTERSVILLE	NC		01/19/2017		1,067,783	0	0	0	0	0	0	0	10,093	0	0	0
3425911	WAXHAW	NC		06/07/2017		2,130,696	0	0	0	0	0	0	0	12,034	0	0	0
3625138	VANDALIA	OH		05/10/2005		662,866	0	0	0	0	0	0	0	63,900	0	0	0
3625166	COLUMBUS	OH		08/30/2005		238,394	0	0	0	0	0	0	0	20,748	0	0	0
3625274	GROVE CITY	OH		10/31/2006		619,746	0	0	0	0	0	0	0	15,146	0	0	0
3625283	BROOK PARK	OH		12/05/2006		470,016	0	0	0	0	0	0	0	17,825	0	0	0
3625294	WEST CHESTER	OH		12/28/2006		736,613	0	0	0	0	0	0	0	41,103	0	0	0
3625361	CINCINNATI	OH		12/11/2007		755,694	0	0	0	0	0	0	0	57,786	0	0	0
3625388	CARROLLTON	OH		03/24/2008		913,581	0	0	0	0	0	0	0	38,170	0	0	0
3625534	FOREST PARK	OH		10/27/2011		859,329	0	0	0	0	0	0	0	14,975	0	0	0
3625607	SPRINGBORO	OH		03/18/2013		588,457	0	0	0	0	0	0	0	25,378	0	0	0
3625615	CLEVELAND	OH		04/30/2013		884,763	0	0	0	0	0	0	0	16,919	0	0	0
3625616	CINCINNATI	OH		05/01/2013		285,909	0	0	0	0	0	0	0	28,807	0	0	0
3625627	CENTERVILLE	OH		06/05/2013		1,536,671	0	0	0	0	0	0	0	29,533	0	0	0
3625645	CINCINNATI	OH		08/13/2013		1,707,097	0	0	0	0	0	0	0	32,007	0	0	0
3625656	MEDINA	OH		10/30/2013		406,286	0	0	0	0	0	0	0	15,418	0	0	0
3625672	SPRINGBORO	OH		01/09/2014		702,670	0	0	0	0	0	0	0	7,217	0	0	0
3625694	BEACHWOOD	OH		08/05/2014		2,007,017	0	0	0	0	0	0	0	20,660	0	0	0
3625714	PAINESVILLE	OH		10/29/2014		871,026	0	0	0	0	0	0	0	11,533	0	0	0
3625726	CINCINNATI	OH		12/18/2014		2,892,246	0	0	0	0	0	0	0	28,946	0	0	0
3625763	WASHINGTON TWP	OH		06/04/2015		1,451,483	0	0	0	0	0	0	0	22,238	0	0	0
3625785	DAYTON	OH		08/26/2015		889,984	0	0	0	0	0	0	0	13,235	0	0	0
3625827	LORAIN	OH		04/29/2016		1,198,838	0	0	0	0	0	0	0	16,971	0	0	0
3625923	COLUMBUS	OH		07/10/2017		1,979,456	0	0	0	0	0	0	0	15,976	0	0	0
3625936	NORTH ROYALTON	OH		08/24/2017		1,378,273	0	0	0	0	0	0	0	22,521	0	0	0
3625970	FAIRBORN	OH		12/21/2017		1,100,000	0	0	0	0	0	0	0	13,298	0	0	0
3625975	BEACHWOOD	OH		01/25/2018		0	0	0	0	0	0	0	0	21,266	0	0	0
3625982	OTTAWA	OH		03/14/2018		0	0	0	0	0	0	0	0	12,089	0	0	0
3626005	YOUNGSTOWN	OH		06/26/2018		0	0	0	0	0	0	0	0	7,376	0	0	0
3725225	TULSA	OK		03/31/2006		374,807	0	0	0	0	0	0	0	8,984	0	0	0
3725226	MUSKOGEE	OK		03/31/2006		221,286	0	0	0	0	0	0	0	10,635	0	0	0
3725532	TULSA	OK		10/20/2011		962,299	0	0	0	0	0	0	0	18,894	0	0	0
3725944	TULSA	OK		09/15/2017		1,479,537	0	0	0	0	0	0	0	31,563	0	0	0
3825553	PORTLAND	OR		05/07/2012		788,919	0	0	0	0	0	0	0	11,457	0	0	0
3825732	SPRINGFIELD	OR		12/29/2014		2,122,870	0	0	0	0	0	0	0	21,341	0	0	0
3925244	CASTLE SHANNON BOROUGH	PA		06/15/2006		374,137	0	0	0	0	0	0	0	8,527	0	0	0
3925289	PITTSBURGH	PA		12/21/2006		409,139	0	0	0	0	0	0	0	22,832	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3925551	PITTSBURGH	PA		04/30/2012		580,300	0	0	0	0	0	0	0	19,933	0	0	0
3925552	PITTSBURGH	PA		04/30/2012		398,994	0	0	0	0	0	0	0	13,702	0	0	0
3925682	PHILADELPHIA	PA		04/17/2014		776,236	0	0	0	0	0	0	0	32,726	0	0	0
4125449	GREENVILLE	SC		06/03/2010		514,977	0	0	0	0	0	0	0	66,508	0	0	0
4125536	FORT MILL	SC		10/31/2011		896,677	0	0	0	0	0	0	0	20,175	0	0	0
4125742	GAFFNEY	SC		03/17/2015		3,266,709	0	0	0	0	0	0	0	23,582	0	0	0
4125898	CHARLESTON	SC		03/30/2017		2,655,992	0	0	0	0	0	0	0	17,266	0	0	0
4125918	CONWAY	SC		06/28/2017		2,467,548	0	0	0	0	0	0	0	20,214	0	0	0
4225864	BELLE FOURCHE	SD		11/08/2016		1,935,470	0	0	0	0	0	0	0	16,929	0	0	0
4325675	MEMPHIS	TN		02/03/2014		936,335	0	0	0	0	0	0	0	24,863	0	0	0
4325727	LAKELAND	TN		12/19/2014		1,320,474	0	0	0	0	0	0	0	21,478	0	0	0
4325756	FRANKLIN	TN		05/11/2015		1,042,899	0	0	0	0	0	0	0	13,494	0	0	0
4325959	COLLIERSVILLE	TN		11/20/2017		1,560,000	0	0	0	0	0	0	0	12,380	0	0	0
4425058	ABILENE	TX		02/27/2004		3,000,520	0	0	0	0	0	0	0	62,397	0	0	0
4425107	DALLAS	TX		11/16/2004		326,455	0	0	0	0	0	0	0	39,855	0	0	0
4425161	EL PASO	TX		08/10/2005		591,111	0	0	0	0	0	0	0	57,845	0	0	0
4425193	PASADENA	TX		11/18/2005		412,844	0	0	0	0	0	0	0	37,645	0	0	0
4425222	CONROE	TX		03/28/2006		1,218,978	0	0	0	0	0	0	0	15,326	0	0	0
4425228	TEMPLE	TX		04/06/2006		969,961	0	0	0	0	0	0	0	22,872	0	0	0
4425299	CONROE	TX		01/19/2007		488,470	0	0	0	0	0	0	0	5,435	0	0	0
4425302	MCALLEN	TX		01/31/2007		564,468	0	0	0	0	0	0	0	30,857	0	0	0
4425369	SUGAR LAND	TX		12/21/2007		1,043,306	0	0	0	0	0	0	0	20,936	0	0	0
4425393	TEMPLE	TX		05/12/2008		783,415	0	0	0	0	0	0	0	13,507	0	0	0
4425415	HOUSTON	TX		09/26/2008		921,764	0	0	0	0	0	0	0	8,630	0	0	0
4425427	HOUSTON	TX		11/21/2008		2,456,153	0	0	0	0	0	0	0	39,855	0	0	0
4425462	HOUSTON	TX		09/15/2010		783,998	0	0	0	0	0	0	0	20,549	0	0	0
4425493	DALLAS	TX		04/07/2011		939,737	0	0	0	0	0	0	0	26,410	0	0	0
4425511	SAN ANTONIO	TX		06/30/2011		853,741	0	0	0	0	0	0	0	10,866	0	0	0
4425554	PORTLAND	TX		05/14/2012		1,246,854	0	0	0	0	0	0	0	26,763	0	0	0
4425571	EL PASO	TX		08/28/2012		1,088,768	0	0	0	0	0	0	0	17,448	0	0	0
4425592	LYTLE	TX		12/20/2012		648,744	0	0	0	0	0	0	0	29,214	0	0	0
4425602	CARROLLTON	TX		02/11/2013		615,447	0	0	0	0	0	0	0	11,865	0	0	0
4425604	HOUSTON	TX		03/01/2013		689,319	0	0	0	0	0	0	0	30,254	0	0	0
4425641	HOUSTON	TX		08/02/2013		1,796,893	0	0	0	0	0	0	0	33,435	0	0	0
4425651	HUMBLE	TX		09/20/2013		1,642,651	0	0	0	0	0	0	0	18,653	0	0	0
4425665	LAREDO	TX		11/26/2013		972,291	0	0	0	0	0	0	0	30,199	0	0	0
4425685	SAN ANTONIO	TX		05/23/2014		1,236,150	0	0	0	0	0	0	0	20,995	0	0	0
4425715	EL PASO	TX		10/30/2014		1,044,450	0	0	0	0	0	0	0	13,890	0	0	0
4425724	FREDERICKSBURG	TX		12/16/2014		1,141,259	0	0	0	0	0	0	0	24,150	0	0	0
4425735	SAN ANTONIO	TX		01/09/2015		757,819	0	0	0	0	0	0	0	23,265	0	0	0
4425737	ADDISON	TX		01/20/2015		954,307	0	0	0	0	0	0	0	14,710	0	0	0
4425741	NORTH RICHLAND HILLS	TX		03/13/2015		2,006,694	0	0	0	0	0	0	0	19,758	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
4425755	HOUSTON	TX		05/07/2015		1,080,068	0	0	0	0	0	0	0	45,135	0	0	0
4425767	SAN ANTONIO	TX		06/15/2015		3,129,220	0	0	0	0	0	0	0	30,343	0	0	0
4425774	RED OAK	TX		07/10/2015		1,275,586	0	0	0	0	0	0	0	8,599	0	0	0
4425852	DALLAS	TX		09/13/2016		2,834,916	0	0	0	0	0	0	0	25,878	0	0	0
4425879	SAN ANTONIO	TX		01/11/2017		2,042,875	0	0	0	0	0	0	0	17,894	0	0	0
4425891	EL PASO	TX		03/06/2017		725,808	0	0	0	0	0	0	0	9,448	0	0	0
4425894	ROCKWALL	TX		03/21/2017		1,999,104	0	0	0	0	0	0	0	11,181	0	0	0
4425903	VICTORIA	TX		04/27/2017		1,713,887	0	0	0	0	0	0	0	16,176	0	0	0
4425907	SAN ANTONIO	TX		05/12/2017		947,267	0	0	0	0	0	0	0	11,832	0	0	0
4425914	HORIZON CITY	TX		06/21/2017		2,164,234	0	0	0	0	0	0	0	22,306	0	0	0
4425928	EL PASO	TX		07/18/2017		5,660,305	0	0	0	0	0	0	0	69,745	0	0	0
4425945	PFLUGERVILLE	TX		09/20/2017		2,984,562	0	0	0	0	0	0	0	23,911	0	0	0
4425981	EL PASO	TX		03/09/2018		0	0	0	0	0	0	0	0	31,608	0	0	0
4425984	HOUSTON	TX		03/28/2018		0	0	0	0	0	0	0	0	7,870	0	0	0
4525163	SANDY	UT		08/15/2005		659,532	0	0	0	0	0	0	0	17,472	0	0	0
4525380	PROVO	UT		01/31/2008		1,371,820	0	0	0	0	0	0	0	52,030	0	0	0
4525637	SALT LAKE CITY	UT		06/27/2013		969,032	0	0	0	0	0	0	0	18,157	0	0	0
4525711	ROY	UT		10/21/2014		797,140	0	0	0	0	0	0	0	18,308	0	0	0
4525744	SALT LAKE CITY	UT		03/26/2015		1,557,608	0	0	0	0	0	0	0	24,680	0	0	0
4525937	NORTH SALT LAKE	UT		08/24/2017		964,362	0	0	0	0	0	0	0	10,988	0	0	0
4525977	OGDEN	UT		02/07/2018		0	0	0	0	0	0	0	0	15,435	0	0	0
4625461	BARRE	VT		08/26/2010		2,602,078	0	0	0	0	0	0	0	35,154	0	0	0
4725131	STERLING	VA		03/30/2005		940,272	0	0	0	0	0	0	0	101,017	0	0	0
4725134	MIDLOTHIAN	VA		04/28/2005		276,080	0	0	0	0	0	0	0	27,603	0	0	0
4725237	MECHANICSVILLE	VA		05/15/2006		501,819	0	0	0	0	0	0	0	25,160	0	0	0
4725450	VIRGINIA BEACH	VA		06/07/2010		445,301	0	0	0	0	0	0	0	41,369	0	0	0
4725454	MIDLOTHIAN	VA		06/23/2010		384,449	0	0	0	0	0	0	0	12,391	0	0	0
4725467	PORTSMOUTH	VA		10/27/2010		846,443	0	0	0	0	0	0	0	21,496	0	0	0
4725546	ROANOKE	VA		02/27/2012		1,361,762	0	0	0	0	0	0	0	20,207	0	0	0
4725634	VIRGINIA BEACH	VA		06/26/2013		912,733	0	0	0	0	0	0	0	37,304	0	0	0
4725706	WOODBIDGE	VA		09/30/2014		1,717,387	0	0	0	0	0	0	0	57,152	0	0	0
4725720	MIDLOTHIAN	VA		12/03/2014		950,267	0	0	0	0	0	0	0	9,404	0	0	0
4725721	YORKTOWN	VA		12/10/2014		1,043,599	0	0	0	0	0	0	0	16,975	0	0	0
4725960	NORFOLK	VA		11/22/2017		3,000,000	0	0	0	0	0	0	0	24,063	0	0	0
4725983	VIRGINIA BEACH	VA		03/16/2018		0	0	0	0	0	0	0	0	25,833	0	0	0
4825719	TUKWILA	WA		11/21/2014		1,525,335	0	0	0	0	0	0	0	25,031	0	0	0
4825759	RICHLAND	WA		05/21/2015		3,871,178	0	0	0	0	0	0	0	38,294	0	0	0
4825775	SILVERDALE	WA		07/13/2015		2,767,524	0	0	0	0	0	0	0	26,888	0	0	0
4825838	AUBURN	WA		06/29/2016		1,545,889	0	0	0	0	0	0	0	10,074	0	0	0
4825861	TACOMA	WA		10/04/2016		875,135	0	0	0	0	0	0	0	12,055	0	0	0
4825916	BELLINGHAM	WA		06/28/2017		3,059,989	0	0	0	0	0	0	0	24,933	0	0	0

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SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
4925383.....	HEDGESVILLE.....	WV.....	.....	02/11/2008....	.....	1,286,013	.....0	.....0	.....0	.....0	.....0	.....0	.....0	53,837	.....0	.....0	.....0
5025890.....	BURLINGTON.....	WI.....	.....	03/03/2017....	.....	766,214	.....0	.....0	.....0	.....0	.....0	.....0	.....0	13,243	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						383,479,430	.....0	.....0	.....0	.....0	.....0	.....0	.....0	7,476,830	.....0	.....0	.....0
0599999. Total Mortgages.....						392,689,445	.....0	.....0	.....0	.....0	.....0	.....0	.....0	8,770,101	.....0	.....0	.....0

QE02.8

SCHEDULE BA - PART 2

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

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

NONE

QE03

SCHEDULE BA - PART 3

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

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

NONE

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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. States, Territories and Possessions									
735000 SX 0	PORT OF OAKLAND CA 4.500% 05/01/32.....		09/18/2018.....	Tax Free Exchange.....		23,300	25,000	428	1FE.....
735000 SY 8	PORT OF OAKLAND CA 4.500% 05/01/32.....		09/18/2018.....	Tax Free Exchange.....		3,238,741	3,475,000	59,509	1FE.....
92818M C2 4	VIRGINIA RES AUTH INF REV BND SERIES 20.....		08/24/2018.....	Tax Free Exchange.....		340,528	345,000	4,472	1FE.....
92818M D3 1	VIRGINIA RES AUTH INF REV BND SERIES 20.....		08/24/2018.....	Tax Free Exchange.....		399,750	405,000	5,250	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					4,002,319	4,250,000	69,659	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
3137F5 BD 0	FHR 4792 VB 4.000% 08/15/38.....		09/18/2018.....	Credit Suisse.....		3,528,438	3,500,000	7,778	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					3,528,438	3,500,000	7,778	XXX.....
Bonds - Industrial and Miscellaneous									
00122@ AA 9	AES SOUTHLAND ENERGY LLC SENIOR SECURED.....		08/31/2018.....	J P Morgan & Co.....		1,005,583	1,005,583	0	2FE.....
00287Y AY 5	ABBVIE INC 3.200% 05/14/26.....		07/30/2018.....	RBC Capital Markets.....		938,570	1,000,000	6,844	2FE.....
00287Y BF 5	ABBVIE INC 4.250% 11/14/28.....		09/13/2018.....	J P Morgan & Co.....		1,982,900	2,000,000	0	2FE.....
03040W AS 4	AMERICAN WATER CAP CORP 3.750% 09/01/2.....		08/06/2018.....	Mizuho Securities.....		1,999,620	2,000,000	0	1FE.....
07274N AW 3	BAYER US FINANCE II LLC 144A 3.375% 07.....		07/12/2018.....	Tax Free Exchange.....		3,449,945	3,500,000	58,078	2FE.....
092113 AQ 2	BLACK HILLS CORP 4.350% 05/01/33.....		09/19/2018.....	Morgan Stanley Dean Witter.....		2,951,640	3,000,000	12,325	2FE.....
12503M AA 6	CBOE HOLDINGS INC 3.650% 01/12/27.....		09/18/2018.....	Mesirow Financial.....		1,440,825	1,500,000	10,342	2FE.....
12509K AC 0	CCG RECEIVABLES TRUST 2018-2 B 3.480%.....		08/21/2018.....	BMO Capital Markets Corp.....		1,999,833	2,000,000	0	1FE.....
12527G AH 6	CF INDUSTRIES INC 144A 4.500% 12/01/26.....		08/16/2018.....	Various.....		2,502,390	2,500,000	20,438	2FE.....
127055 AK 7	CABOT CORP 3.400% 09/15/26.....		07/23/2018.....	Mesirow Financial.....		373,388	400,000	4,911	2FE.....
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4.....		08/14/2018.....	Credit Suisse.....		1,709,890	1,710,000	0	1FE.....
26209B AF 6	DRIVE AUTO RECEIVABLES TRUST 2018-4 C.....		09/11/2018.....	Barclays.....		2,249,605	2,250,000	0	1FE.....
26442C AR 5	DUKE ENERGY CAROLINAS 3.875% 03/15/46.....		07/13/2018.....	Mizuho Securities.....		979,160	1,000,000	13,132	1FE.....
31677Q BM 0	FIFTH THIRD BANK 3.950% 07/28/25.....		07/23/2018.....	Morgan Stanley Dean Witter.....		2,000,000	2,000,000	0	1FE.....
33849N AG 0	FLAGSTAR MORTGAGE TRUST 2018-5 A7 4.00.....		09/07/2018.....	Bank of America.....		2,764,180	2,750,000	5,806	1FE.....
53621@ AM 8	LION INDUSTRIAL PROPERTIES LP SR GUARANT.....		07/26/2018.....	Bank of America.....		2,000,000	2,000,000	0	2Z.....
56540# AA 3	MAPLELEAF MIDSTREAM INVESTMENT 4.560%.....		09/28/2018.....	Morgan Stanley & Co.....		1,000,000	1,000,000	0	2FE.....
631005 BH 7	NARRAGANSETT ELECTRIC 144A 3.919% 08/0.....		07/24/2018.....	Morgan Stanley Dean Witter.....		2,000,000	2,000,000	0	1FE.....
69349L AR 9	PNC BANK NA 4.050% 07/26/28.....		07/23/2018.....	Citi Global Markets Inc.....		1,995,120	2,000,000	0	1FE.....
741503 BC 9	BOOKING HOLDINGS INC 3.550% 03/15/28.....		08/08/2018.....	Morgan Stanley Dean Witter.....		959,230	1,000,000	14,299	1FE.....
74986@ AX 9	RREEF AMERICA REIT II INC SENIOR UNSECUR.....		08/31/2018.....	Wells Fargo Securities.....		1,000,000	1,000,000	0	1Z.....
785592 AS 5	SABINE PASS LIQUEFACTION 5.000% 03/15/.....		07/17/2018.....	Morgan Stanley Dean Witter.....		2,059,540	2,000,000	34,444	2FE.....
86787E AY 3	SUNTRUST BANK 3.689% 08/02/24.....		07/24/2018.....	Suntrust.....		2,000,000	2,000,000	0	1FE.....
89255# AA 9	TRADEMARK ROYALTY 2018-1 LLC 2018-1 LLC.....		07/03/2018.....	Goldman Sachs & Co.....		5,000,000	5,000,000	0	1FE.....
95040Q AD 6	WELLTOWER INC 4.250% 04/15/28.....		08/09/2018.....	Barclays.....		989,480	1,000,000	14,875	2FE.....
958254 AK 0	WESTERN GAS PARTNERS LP 4.750% 08/15/2.....		08/07/2018.....	Wells Fargo Securities.....		1,996,360	2,000,000	0	2FE.....
970648 AG 6	WILLIS NORTH AMERICA INC 4.500% 09/15/.....		09/05/2018.....	Seaport Group.....		3,513,300	3,500,000	0	2FE.....
496902 AQ 0	KINROSS GOLD CORP 4.500% 07/15/27.....	A.....	07/16/2018.....	Tax Free Exchange.....		1,963,313	2,000,000	250	2FE.....
034863 AT 7	ANGLO AMERICAN CAPITAL 144A 4.000% 09/.....	D.....	07/11/2018.....	Stifel Nicolaus.....		926,460	1,000,000	13,556	2FE.....
05256L AB 9	AUSTRALIA PACIFIC LNG PROC PTY 4.820%.....	D.....	09/27/2018.....	Citi.....		3,000,000	3,000,000	0	2FE.....
06759M AJ 0	BABSON CLO LTD 2016-1A B2R 4.580% 07/2.....	D.....	07/25/2018.....	Morgan Stanley Dean Witter.....		3,000,000	3,000,000	0	1FE.....
15032A AQ 0	CEDAR FUNDING LTD 2016-5A AFR 3.976% 0.....	D.....	07/03/2018.....	Jeffries & Co.....		3,500,000	3,500,000	0	1FE.....
69355D AC 1	PPM CLO, LTD 2018-1 B1 4.660% 07/15/31.....	D.....	07/02/2018.....	Goldman Sachs & Co.....		3,000,000	3,000,000	0	1FE.....
89382P AA 3	TRANSOCEAN PONTUS LTD 144A 6.125% 08/0.....	D.....	07/19/2018.....	BNP Paribas.....		1,003,750	1,000,000	510	4FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					69,254,082	69,615,583	209,810	XXX.....

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
8399997	Total - Bonds - Part 3.....					76,784,839	77,365,583	287,247	XXX.....
8399999	Total - Bonds.....					76,784,839	77,365,583	287,247	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					76,784,839	XXX	287,247	XXX.....

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

QE04.1

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																						
3132H3	7A 5		09/01/2018	FREDDIE MAC GOLD POOL U90889 3.500% 03.....		268,634	268,634	286,725	285,474	0	(16,840)	0	(16,840)	0	268,634	0	0	0	6,386	03/01/2043.	1.....	
3136AA	3R 4		09/01/2018	FANNIE MAE 2012-149 LV 3.000% 03/25/36.....		44,329	44,329	45,659	44,842	0	(514)	0	(514)	0	44,329	0	0	0	887	03/25/2036.	1.....	
36194S	PD 4		09/15/2018	GN AU4920 GN AU4920 3.020% 09/15/41.....		27,301	27,301	27,804	27,754	0	(453)	0	(453)	0	27,301	0	0	0	550	09/15/2041.	1.....	
36197J	ZL 2		09/01/2018	GOVERNMENT NATIONAL MTG ASSOC GN AZ6147.....		42,327	42,327	43,835	43,720	0	(1,393)	0	(1,393)	0	42,327	0	0	0	1,112	03/15/2037.	1.....	
36202B	U9 4		09/01/2018	GNMA II SF POOL# 001508 10.000% 11/20/2.....		20	20	20	20	0	0	0	0	0	20	0	0	0	1	11/20/2020.	1.....	
36202B	UP 8		09/01/2018	GNMA II SF POOL# 001490 10.000% 10/20/2.....		27	27	27	27	0	0	0	0	0	27	0	0	0	2	10/20/2020.	1.....	
36202B	VT 9		09/01/2018	GNMA II SF POOL# 001526 10.000% 12/20/2.....		21	21	22	21	0	0	0	0	0	21	0	0	0	1	12/20/2020.	1.....	
36235*	AB 7		09/15/2018	CANTON LEASE FINANCE TRUST-GSA US GOVT L.....	100.0000	72,571	72,571	72,571	72,571	0	0	0	0	0	72,571	0	0	0	2,289	06/15/2030.	1.....	
38373M	2F 6		09/01/2018	GNMA 2008-80 IO 1.495% 04/16/50.....		0	0	668	641	0	(641)	0	(641)	0	0	0	0	0	95	04/16/2050.	1.....	
38373V	PY 0		09/01/2018	GNMA 2002-64 ZH 6.000% 09/16/32.....		107,554	107,554	106,656	107,071	0	483	0	483	0	107,554	0	0	0	4,426	09/16/2032.	1.....	
38376G	F4 7		09/01/2018	GNMA 2011-16 C 3.815% 09/16/46.....	100.0000	43,296	43,296	47,883	44,076	0	(237)	0	(237)	0	43,839	0	(543)	(543)	1,102	11/16/2019.	1.....	
38376G	U2 4		09/01/2018	GNMA 2011-77 D 5.216% 10/16/45.....		668,833	668,833	661,178	664,790	0	4,042	0	4,042	0	668,833	0	0	0	20,837	10/16/2045.	1.....	
38376G	ZU 7		09/01/2018	GNMA 2011-9 C 3.512% 09/16/41.....	100.0000	93,696	93,696	100,313	95,150	0	(320)	0	(320)	0	94,830	0	(1,134)	(1,134)	2,194	07/16/2020.	1.....	
38377D	KR 6		09/01/2018	GNMA 2010-101 GB 4.000% 04/20/39.....		223,601	223,601	231,147	226,037	0	(2,436)	0	(2,436)	0	223,601	0	0	0	5,933	04/20/2039.	1.....	
38377G	T9 0		09/01/2018	GNMA 2010-89 BE 4.000% 05/20/39.....		177,965	177,965	184,528	180,054	0	(2,089)	0	(2,089)	0	177,965	0	0	0	4,762	05/20/2039.	1.....	
38377T	GE 5		09/01/2018	GNMA 2011-2 HG 4.000% 01/20/41.....		211,028	211,028	235,692	222,974	0	(11,946)	0	(11,946)	0	211,028	0	0	0	5,674	01/20/2041.	1.....	
38377T	SC 6		09/01/2018	GNMA 2011-30 BL 4.000% 06/20/40.....		180,230	180,230	192,396	185,140	0	(4,909)	0	(4,909)	0	180,230	0	0	0	5,045	06/20/2040.	1.....	
38378X	VL 2		09/01/2018	GNMA 2014-155 VA 3.000% 03/16/37.....		48,877	48,877	50,007	49,701	0	(824)	0	(824)	0	48,877	0	0	0	978	03/16/2037.	1.....	
831641	EM 3		08/10/2018	SMALL BUSINESS ADMIN 2008-10B 5.944% 0.....		2,700	2,700	2,700	2,700	0	0	0	0	0	2,700	0	0	0	0	08/10/2018.	1.....	
0599999.	Total - Bonds - U.S. Government.....						2,213,010	2,213,010	2,289,831	2,252,763	0	(38,077)	0	(38,077)	0	2,214,687	0	(1,677)	(1,677)	62,394	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
01170R	EF 5		07/01/2018	ALASKA ST HSG FIN CORP MTG REV SERIES A.....	100.0000	290,000	290,000	284,391	285,143	0	78	0	78	0	285,221	0	4,779	4,779	6,978	12/01/2037.	1FE.....	
130333	CA 3		09/01/2018	CALIFORNIA HOUSING 2013 SERIES A 2.900.....	100.0000	22,217	22,217	22,217	22,217	0	0	0	0	0	22,217	0	0	0	396	02/01/2042.	1FE.....	
246395	YC 5		09/01/2018	DELAWARE ST HSG AUTH REV 2013-1 2.750%.....	100.0000	45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	837	12/01/2041.	1FE.....	
25477P	NF 8		09/15/2018	DIST OF COLUMBIA HSG FIN AGY 2014-A A.....	100.0000	8,419	8,419	8,419	8,419	0	0	0	0	0	8,419	0	0	0	218	06/15/2045.	1FE.....	
45201Y	YJ 0		09/01/2018	ILLINOIS ST HSG DEV AUTH REV 2012-A 2.....	100.0000	166,650	166,650	166,650	166,650	0	0	0	0	0	166,650	0	0	0	2,961	12/01/2042.	1FE.....	
49130T	PS 9		09/01/2018	KENTUCKY ST HSG CORP HSG REV 2013 SERIES.....	100.0000	65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,363	11/01/2041.	1FE.....	
54627R	AH 3		08/01/2018	LOUISIANA LOC GOVT ENVRNMTL 2014-EGSL A.....	100.0000	89,335	89,335	89,312	89,329	0	6	0	6	0	89,335	0	0	0	2,555	08/01/2028.	1FE.....	
57563R	JN 0		07/01/2018	MASSACHUSETTS EDL ING AUTH ED LN REV SER.....	100.0000	115,000	115,000	115,288	115,119	0	(16)	0	(16)	0	115,104	0	(104)	(104)	6,325	07/01/2026.	1FE.....	
57563R	KE 8		07/01/2018	MASSACHUSETTS EDL ING AUTH ED LN REV SER.....	100.0000	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	1,680	07/01/2027.	1FE.....	
57563R	MX 4		07/01/2018	MASSACHUSETTS EDL ING AUTH 2015 Series B.....	100.0000	190,000	190,000	186,196	186,711	0	133	0	133	0	186,844	0	3,156	3,156	8,930	01/01/2030.	1FE.....	
60416Q	EP 5		07/01/2018	MINNESOTA ST HSG FIN AGY 2011 SERIES E.....	100.0000	5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	223	07/01/2031.	1FE.....	
60637B	CN 8		08/01/2018	MISSOURI HOUSING 2013 SERIES A 2.650%.....	100.0000	35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	574	11/01/2040.	1FE.....	
60637B	CP 3		09/01/2018	MISSOURI HOUSING 2013 SERIES B 2.650%.....	100.0000	55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	950	11/01/2041.	1FE.....	
64469D	WP 2		08/01/2018	NEW HAMPSHIRE HOUSING 3.855% 07/01/30.....	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	3,550	07/01/2030.	1FE.....	
646080	MV 0		07/06/2018	NEW JERSEY ST HIGHER ED ASSIST 2011-1.....	100.0000	150,000	150,000	148,790	149,260	0	46	0	46	0	149,306	0	694	694	4,815	12/01/2024.	1FE.....	
647200	W8 3		09/01/2018	NEW MEXICO ST MTGE FIN AUTH 2012 B-3 3.....	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.....	
735000	QB 2		09/18/2018	PORT OF OAKLAND CA 4.500% 05/01/32.....	Tax Free Exchange	3,321,979	3,500,000	3,279,780	3,315,580	0	6,399	0	6,399	0	3,321,979	0	0	0	78,750	05/01/2032.	1FE.....	
76221R	RX 1		07/11/2018	RHODE ISLAND HSG & MTG FIN COR SERIES 63.....	100.0000	35,000	35,000	37,092	35,950	0	(126)	0	(126)	0	35,824	0	(824)	(824)	1,089	10/01/2040.	1FE.....	
83712T	DA 6		09/01/2018	SOUTH CAROLINA ST HOUSING FIN 2013-1 2.....	100.0000	85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	1,659	01/01/2041.	1FE.....	
88271H	FL 8		09/01/2018	TEXAS ST AFFORDABLE HSG CORP 2013A 2.7.....	100.0000	50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,215	09/01/2041.	1FE.....	

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92812U Q4 3	VIRGINIA HOUSING DEV AUTH 2014-A A 3.5		09/01/2018	Paydown		106,824	106,824	106,824	106,824	0	0	0	0	0	106,824	0	0	0	2,415	10/25/2037	1FE
92812V MA 1	VIRGINIA ST HSG DEV AUTH 3.125% 11/25/		09/25/2018	Redemption	100.0000	73,570	73,570	73,570	73,570	0	0	0	0	0	73,570	0	0	0	1,530	11/25/2039	1FE
92817Q Q6 2	VIRGINIA RES AUTH INF REV BND SERIES 20		08/24/2018	Tax Free Exchange		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	15,488	11/01/2022	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					5,783,994	5,962,015	5,733,529	5,769,772	0	6,520	0	6,520	0	5,776,293	0	7,701	7,701	144,679	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31358P HV 2	FNMA REMIC G92-35 EB 7.500% 07/25/22		09/01/2018	Paydown		1,503	1,503	1,507	1,498	0	6	0	6	0	1,503	0	0	0	76	07/25/2022	1
31358Q EU 5	FNMA REMIC 1992-162 D 7.000% 09/25/22		09/01/2018	Paydown		8,815	8,815	8,542	8,742	0	73	0	73	0	8,815	0	0	0	404	09/25/2022	1
3136A1 NZ 4	FANNIE MAE 2011-96 NB 4.000% 09/25/40		09/01/2018	Paydown		154,845	154,845	159,249	156,112	0	(1,267)	0	(1,267)	0	154,845	0	0	0	4,050	09/25/2040	1
3136A6 P9 9	FNR 2012-76 VG 4.000% 03/25/29		09/01/2018	Paydown		28,774	28,774	31,076	29,707	0	(933)	0	(933)	0	28,774	0	0	0	768	03/25/2029	1
3136A8 DP 2	FANNIE MAE 2012-104 V 3.500% 02/25/38		09/01/2018	Paydown		55,422	55,422	60,029	57,034	0	0	0	(78)	0	56,956	0	(1,534)	(1,534)	1,294	02/25/2038	1
3136AE TT 4	FANNIE MAE 2013-54 BA 3.000% 06/25/43		09/01/2018	Paydown		151,159	151,159	156,402	154,620	0	(3,461)	0	(3,461)	0	151,159	0	0	0	2,911	06/25/2043	1
3136AG HV 7	FANNIE MAE 2013-94 CV 3.500% 07/25/33		09/01/2018	Paydown		25,976	25,976	25,813	25,872	0	104	0	104	0	25,976	0	0	0	606	07/25/2033	1
3137AR WS 1	FHR 4073 HC 3.500% 03/15/35		09/01/2018	Paydown		43,290	43,290	46,834	44,427	0	(1,137)	0	(1,137)	0	43,290	0	0	0	1,010	03/15/2035	1
3137B3 4W 5	FHR 4215 LV 3.500% 04/15/33		09/01/2018	Paydown		31,354	31,354	31,221	31,272	0	82	0	82	0	31,354	0	0	0	732	04/15/2033	1
3138L4 J3 8	FANNIE MAE AM3881 3.830% 08/01/25		09/25/2018	Paydown		7,245	7,245	7,137	7,179	0	4	0	4	0	7,183	0	62	62	186	08/01/2025	1
31392D 2B 7	FNMA 2002-59 ZB 6.000% 09/25/32		09/01/2018	Paydown		69,288	69,288	66,604	68,394	0	893	0	893	0	69,288	0	0	0	2,784	09/25/2032	1
31392R WT 4	FHLMC 2492 Z 5.500% 08/15/32		09/01/2018	Paydown		19,101	19,101	17,234	18,493	0	608	0	608	0	19,101	0	0	0	691	08/15/2032	1
31393A 5P 8	FNMA 2003-43 PE 5.500% 05/25/33		09/01/2018	Paydown		39,687	39,687	38,974	39,301	0	387	0	387	0	39,687	0	0	0	1,423	05/25/2033	1
31393N 4A 4	FHLMC 2589 GM 5.500% 03/15/33		09/01/2018	Paydown		94,250	94,250	93,514	93,893	0	357	0	357	0	94,250	0	0	0	3,438	03/15/2033	1
31405W QT 5	FNMA POOL 801566 5.000% 01/01/20		09/01/2018	Paydown		2,978	2,978	2,995	2,978	0	5	0	5	0	2,978	0	0	0	99	01/01/2020	1
33803W AA 7	FISHERS LANE ASSOC LLC US GOVT LEASE BAC		09/05/2018	Redemption	100.0000	77,037	77,037	78,650	78,073	0	(47)	0	(47)	0	78,027	0	(990)	(990)	1,883	08/05/2030	1FE
36230T B2 7	GN 758157 4.550% 05/15/38		09/01/2018	Paydown		41,956	41,956	46,676	46,129	0	(4,173)	0	(4,173)	0	41,956	0	0	0	1,273	05/15/2038	1
841215 AA 4	SOUTHAVEN CMBD CYCLE GEN LLC 3.846% 08		08/15/2018	Redemption	100.0000	83,868	83,868	83,868	83,868	0	0	0	0	0	83,868	0	0	0	3,226	08/15/2033	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					936,548	936,548	956,325	947,586	0	(8,577)	0	(8,577)	0	939,010	0	(2,462)	(2,462)	26,854	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00214M AA 1	ARL SECOND LLC 2014-1A A1 2.920% 06/15		09/15/2018	Paydown		151,262	151,262	146,588	147,521	0	3,740	0	3,740	0	151,262	0	0	0	2,944	06/15/2044	1FE
00228# AA 0	AV CINGULAR LLC CINGULAR WIRELESS LLC		09/15/2018	Redemption	100.0000	78,758	78,758	82,696	79,940	0	(176)	0	(176)	0	79,764	0	(1,006)	(1,006)	3,918	08/15/2021	1
008414 AA 2	AGATE BAY MORTGAGE LOAN TRUST 2013-1 A1		09/01/2018	Paydown		29,758	29,758	28,465	28,965	0	8	0	8	0	28,973	0	785	785	728	07/25/2043	1FM
02377B AB 2	AMERICAN AIRLINES 2015-2 AA 3.600% 03/		09/22/2018	Redemption	100.0000	49,741	49,741	50,066	50,024	0	(18)	0	(18)	0	50,007	0	(266)	(266)	1,791	09/22/2027	1FE
02660T BU 6	AMERICAN HOME MORTGAGE INV TR 2004-3 6A5		09/01/2018	Paydown		33,123	33,123	27,452	27,452	0	5,671	0	5,671	0	33,123	0	0	0	1,145	10/25/2034	1FM
02665U AA 3	AMERICAN HOMES 4 RENT 2014-SFR2 A 3.78		09/01/2018	Paydown		14,306	14,306	14,305	14,297	0	8	0	8	0	14,306	0	0	0	361	10/17/2036	1FE
02666A AA 6	AMERICAN HOMES 4 RENT 2015-SFR1 A 3.46		09/01/2018	Paydown		13,462	13,462	13,461	13,458	0	4	0	4	0	13,462	0	0	0	311	04/17/2045	1FE
03072S P9 0	AMERIQUEST MORTGAGE SECURITIES 2005-R9		09/01/2018	Paydown		232,471	232,471	223,083	228,848	0	689	0	689	0	229,537	0	2,933	2,933	6,905	11/25/2035	1FM
034620 AB 0	ANGEL OAK MORTGAGE TRUST 2017-1 A2 3.0		09/01/2018	Paydown		125,811	125,811	125,809	125,811	0	0	0	0	0	125,811	0	0	0	2,628	01/25/2047	1FE
04542B MS 8	ASSET BACKED FUNDING CERT 2005-AQ1 A4		09/01/2018	Paydown		42,561	42,561	42,003	42,357	0	18	0	18	0	42,375	0	186	186	1,410	06/25/2035	1FM
05590# AA 9	BPHQ 2017 CTL Pass-Through Tru 3.540%		09/15/2018	Redemption	100.0000	19,427	19,427	19,427	19,427	0	0	0	0	0	19,427	0	0	0	459	11/15/2032	1
05606U AA 8	BXG RECEIVABLES NOTE TRUST 2012-A A 2		09/02/2018	Paydown		19,477	19,477	19,476	19,476	0	0	0	0	0	19,477	0	0	0	347	12/02/2027	1FE
05607B AA 9	BXG RECEIVABLES NOTE TRUST 2017-A A 2		09/02/2018	Paydown		71,560	71,560	71,559	71,559	0	0	0	0	0	71,558	0	2	2	1,413	10/04/2032	1FE
07177M AB 9	BAXALTA INC 4.000% 06/23/25		09/11/2018	Redemption	100.9330	2,480,933	2,458,000	2,398,986	2,407,756	0	4,024	0	4,024	0	2,411,780	0	69,154	69,154	70,463	06/23/2025	2FE
07332B AA 7	BAYVIEW OPPORTUNITY MASTER FUN 2017-RT1		09/28/2018	Paydown		158,422	158,422	159,496	159,361	0	(76)	0	(76)	0	159,285	0	(862)	(862)	3,001	03/28/2057	1FM
073914 VK 6	BEAR STEARNS MTGE SEC INC 1997-4 A4 2		09/01/2018	Paydown		6,223	6,223	6,005	6,193	0	16	0	16	0	6,208	0	15	15	117	10/25/2025	1FM
09228Y AB 8	BLACKBIRD CAPITAL AIRCRAFT 2016-1A A 4		09/15/2018	Paydown		23,438	23,438	23,437	23,438	0	0	0	0	0	23,438	0	0	0	658	12/16/2041	1FE

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OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
09228Y AC 6	BLACKBIRD CAPITAL AIRCRAFT 2016-1A B 5		09/15/2018	Paydown		11,719	11,719	11,718	11,719	0	0	0	0	0	11,719	0	0	0	444	12/16/2041	2AM
099738 AA 4	BORGER ENERGY ASSOCIATED LP 7.260% 12/		07/01/2018	Redemption 100.0000		(19,908)	(19,908)	(19,908)	(19,908)	0	0	0	0	0	(19,908)	0	0	0	8,543	06/30/2022	4FE
12479R AD 9	CAPITAL AUTOMOTIVE REIT 2017-1A A1 3.8		09/15/2018	Paydown		5,000	5,000	4,999	4,999	0	0	0	0	0	4,999	0	1	1	129	04/15/2047	1FE
1248P8 AH 2	CREDIT-BASED ASSET SER & SECUR 2006-MH1		09/01/2018	Paydown		110,383	110,383	111,487	110,079	0	(60)	0	(60)	0	110,019	0	364	364	3,730	10/25/2036	1FE
12502Y AP 8	CCR INC MT100 PYMT RIGHTS MAST 2012-CA C		09/10/2018	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
12527G AC 7	CF INDUSTRIES INC 3.450% 06/01/23		08/16/2018	Citi Global Markets Inc		1,434,375	1,500,000	1,399,785	1,439,345	0	6,403	0	6,403	0	1,445,747	0	(11,372)	(11,372)	37,231	06/01/2023	3FE
125634 AN 5	CLI FUNDING LLC 2014-1 A 3.290% 06/18/		09/18/2018	Paydown		58,056	58,056	58,032	58,039	0	1	0	1	0	58,040	0	15	15	1,312	06/18/2029	1FE
12635T AA 2	CRG ISSUER 2015-1 A 4.070% 07/10/22		09/10/2018	Paydown		696,984	696,984	691,713	693,414	0	3,570	0	3,570	0	696,984	0	0	0	25,846	07/10/2022	1FE
12646W AH 7	CREDIT SUISSE COM MTGE TRUST 2013-IVR2 A		09/01/2018	Paydown		28,257	28,257	28,726	28,491	0	(234)	0	(234)	0	28,257	0	0	0	588	04/25/2043	1FM
12667F R5 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-36CB 2		09/01/2018	Paydown		89,122	88,149	73,177	79,371	0	95	0	95	0	79,465	0	9,657	9,657	3,305	02/25/2035	1FM
12667F VF 9	COUNTRYWIDE ALTERNATIVE LOAN 2004-J10 4C		09/01/2018	Paydown		203,195	203,195	181,986	195,878	0	7,316	0	7,316	0	203,195	0	0	0	8,953	10/25/2034	1FM
12667F Y3 3	COUNTRYWIDE ALTERNATIVE LOAN 2005-3CB 1A		09/01/2018	Paydown		35,960	40,712	36,756	36,756	0	0	0	0	0	36,756	0	(795)	(795)	1,519	03/25/2035	1FM
12667F YF 6	COUNTRYWIDE ALTERNATIVE LOAN 2004-28CB 1		09/01/2018	Paydown		334,403	334,403	330,810	332,821	0	1,581	0	1,581	0	334,403	0	0	0	12,061	01/25/2035	1FM
12668A MN 2	COUNTRYWIDE ALTERNATIVE LOAN 2005-49CB A		09/01/2018	Paydown		53,088	66,142	53,859	59,641	0	90	0	90	0	59,730	0	(6,643)	(6,643)	2,304	11/25/2035	2FM
126694 CV 8	COUNTRYWIDE HOME LOANS 2005-21 A17 5.5		09/01/2018	Paydown		6,397	6,959	6,066	6,389	0	6	0	6	0	6,395	0	2	2	266	10/25/2035	2FM
12669G C8 2	COUNTRYWIDE HOME LOANS 2005-13 A8 5.50		09/01/2018	Paydown		14,835	14,835	13,523	14,012	0	17	0	17	0	14,029	0	806	806	604	06/25/2035	3FM
127097 B# 9	CABOT OIL & GAS CORP 6.440% 07/16/18		07/16/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	193,200	07/16/2018	2
13342B AC 9	CAMERON INTL CORP 6.375% 07/15/18		07/15/2018	Maturity		1,000,000	1,000,000	998,990	999,932	0	68	0	68	0	1,000,000	0	0	0	63,750	07/15/2018	2FE
16164A AC 9	Chase Mortgage Finance Corpora 2016-2 M2		09/01/2018	Paydown		49,890	49,890	51,177	50,936	0	(1,047)	0	(1,047)	0	49,890	0	0	0	1,246	02/25/2044	1FE
16165T AJ 2	CHASEFLEX TRUST 2005-1 2A4 5.500% 02/2		09/01/2018	Paydown		2,947	2,956	2,483	2,714	0	4	0	4	0	2,718	0	228	228	125	02/25/2035	1FM
172973 2R 9	CITICORP MORTGAGE SECURITIES 2005-6 1A5		09/01/2018	Paydown		37,563	37,563	35,863	35,863	0	0	0	0	0	35,863	0	1,700	1,700	1,468	09/25/2035	1FM
172973 5F 2	CITICORP MORTGAGE SECURITIES 2006-1 2A1		09/01/2018	Paydown		3,500	3,500	3,432	3,476	0	2	0	2	0	3,478	0	21	21	122	02/25/2021	1FM
17312D AC 2	CITICORP MORTGAGE SECURITIES 2007-8 1A3		09/01/2018	Paydown		2,144	2,144	2,134	2,135	0	0	0	0	0	2,135	0	10	10	86	09/25/2037	1FM
17321L AA 7	CITIGROUP MRTGE LOAN TRUST INC 2013-J1 A		09/01/2018	Paydown		35,457	35,457	34,734	34,916	0	540	0	540	0	35,457	0	0	0	783	10/25/2043	1FM
17322N AA 2	CITIGROUP MORTGAGE LOAN TRUST 2014-JL A1		09/01/2018	Paydown		37,332	37,332	37,483	37,423	0	(92)	0	(92)	0	37,332	0	0	0	895	06/25/2044	1FM
17323T AC 4	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2 A		09/01/2018	Paydown		135,512	135,512	138,553	137,085	0	(66)	0	(66)	0	137,019	0	(1,508)	(1,508)	3,826	01/25/2053	1FM
19260M AA 4	COINSTAR FUNDING, LLC 2017-1A A2 5.216		07/25/2018	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	196	04/25/2047	2AM
20267U AA 7	COMMONBOND STUDENT LOAN TRUST 2016-B A1		09/25/2018	Paydown		43,940	43,940	43,928	42,050	0	1,890	0	1,890	0	43,940	0	0	0	990	10/25/2040	1FE
22540A AJ 7	ASSOCIATES MANUF HOUSING 1997-1 B1 7.6		07/15/2018	Paydown		794,819	794,819	717,821	783,809	0	11,010	0	11,010	0	794,819	0	0	0	35,237	06/15/2028	1FE
22541Q VG 4	CS FIRST BOSTON MORTGAGE 2003-23 1A4		09/01/2018	Paydown		71,391	71,391	70,448	70,884	0	507	0	507	0	71,391	0	0	0	2,616	10/25/2033	1FM
225458 AY 4	CS FIRST BOSTON MORTGAGE SECUR 2005-1 1A		09/01/2018	Paydown		66,715	66,715	65,574	65,574	0	0	0	0	0	65,574	0	1,140	1,140	2,556	02/25/2035	1FM
2254W0 KD 6	CS FIRST BOSTON MRTGE SEC 2004-7 6A1 5		09/01/2018	Paydown		8,953	8,953	9,154	8,954	0	(10)	0	(10)	0	8,944	0	9	9	313	10/25/2019	1FM
226829 AA 7	CROCKET COGENERATION 144A 5.869% 03/30		09/30/2018	Redemption 100.0000		14,624	14,624	14,624	14,624	0	0	0	0	0	14,624	0	0	0	644	03/30/2025	4FE
22970* AA 8	BGS BNSF Series 2015-1 CTL PT 4.070% 0		09/15/2018	Redemption 100.0000		29,598	29,598	29,598	29,598	0	0	0	0	0	29,598	0	0	0	803	05/15/2034	1FE
23314# AG 4	DCT IND OPERATING PARTNERSHIP CLASS K		08/01/2018	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	91,455	08/01/2018	2
23314# AP 4	DCT IND OPERATING PARTNERSHIP CLASS R SE		09/21/2018	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	139,693	08/08/2026	2
23340L AB 0	DRB PRIME STUDENT LOAN TRUST 2015-B A2		09/25/2018	Paydown		151,216	151,216	151,121	151,139	0	77	0	77	0	151,216	0	0	0	3,210	07/25/2031	1FE
24422E QV 4	JOHN DEERE CAPITAL CORP 5.750% 09/10/1		09/10/2018	Maturity		2,000,000	2,000,000	1,992,940	1,999,377	0	623	0	623	0	2,000,000	0	0	0	115,639	09/10/2018	1FE
24736X AA 6	DELTA AIRLINES 2015-1 AA 3.625% 07/30/		07/30/2018	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	794	07/30/2027	1FE
24736Y AA 4	DELTA AIRLINES 2015-1 A 3.875% 07/30/2		07/30/2018	Redemption 100.0000		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	849	07/30/2027	1FE
252724 AB 5	DIAMOND RESORTS OWNER TRUST 2018-1 B 4		09/20/2018	Paydown		39,842	39,842	39,840	39,840	0	3	0	3	0	39,842	0	0	0	139	01/21/2031	1FE
25272V AA 7	DIAMOND RESORTS OWNER TRUST 2015-1 A 2		09/20/2018	Paydown		300,580	300,580	302,458	302,125	0	(1,546)	0	(1,546)	0	300,580	0	0	0	5,443	07/20/2027	1FE

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25272X AA 3	DIAMOND RESORTS OWNER TRUST 2017-1A A.....		09/20/2018	Paydown.....		298,581	298,581	298,506	298,508	0	73	0	73	0	298,581	0	0	0	6,431	10/22/2029	1FE.....
25272X AB 1	DIAMOND RESORTS OWNER TRUST 2017-1A B.....		09/20/2018	Paydown.....		99,527	99,527	99,511	99,511	0	16	0	16	0	99,527	0	0	0	2,694	10/22/2029	2AM.....
25755T AE 0	DOMINOS PIZZA MASTER ISSUER 2015-1A A2II.....		07/25/2018	Paydown.....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	419	10/25/2045	2AM.....
25755T AH 3	DOMINOS PIZZA MASTER ISSUER 2017-1A A23.....		07/25/2018	Paydown.....		5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	174	07/25/2047	2AM.....
26442C AU 8	DUKE ENERGY CAROLINAS 3.950% 03/15/48.....		07/13/2018	Mizoho Securities.....		995,300	1,000,000	995,270	0	0	41	0	41	0	995,311	0	(11)	(11)	14,922	03/15/2048	1FE.....
27034J AB 7	EARNEST STUDENT LOAN PROGRAM 2016-B A2.....		09/25/2018	Paydown.....		316,832	316,832	316,771	316,781	0	51	0	51	0	316,832	0	0	0	6,398	05/25/2034	1FE.....
28416D AB 6	ELARA HGV TIMESHARE ISSUER 2017-A B 2.....		09/25/2018	Paydown.....		185,229	185,229	185,174	185,176	0	53	0	53	0	185,229	0	0	0	3,639	03/25/2030	1FE.....
29977J AB 2	EVERBANK MTGE LOAN TRUST 2013-1 A2 2.5.....		09/01/2018	Paydown.....		26,341	26,341	26,497	26,425	0	(85)	0	(85)	0	26,341	0	0	0	431	03/25/2043	1FM.....
29977K AA 1	EVERBANK MTGE LOAN TRUST 2013-2 A 3.00.....		09/01/2018	Paydown.....		40,612	40,612	40,180	40,299	0	313	0	313	0	40,612	0	0	0	808	06/25/2043	1FM.....
30291D AB 2	FRS LLC 2013-1A A2 3.080% 04/15/43.....		07/15/2018	Paydown.....		581	581	581	581	0	0	0	0	0	581	0	0	0	10	04/15/2043	1FE.....
3140FX ED 0	FNMA BF0131 3.500% 08/01/56.....		09/01/2018	Paydown.....		93,648	93,648	96,253	96,244	0	(2,595)	0	(2,595)	0	93,648	0	0	0	2,187	08/01/2056	1.....
33767C AD 9	FIRSTKEY MORTGAGE TRUST 2015-1 A3 3.50.....		09/01/2018	Paydown.....		37,806	37,806	38,538	38,229	0	(40)	0	(40)	0	38,189	0	(383)	(383)	835	03/25/2045	1FM.....
343412 AB 8	FLUOR CORP 3.375% 09/15/21.....		09/24/2018	Call 100.6570.....		1,006,570	1,000,000	1,014,940	1,006,270	0	(1,172)	0	(1,172)	0	1,005,098	0	(5,098)	(5,098)	41,164	09/15/2021	2FE.....
35040U AA 9	Foundation Finance Trust 2017-1A A 3.3.....		09/15/2018	Paydown.....		84,393	84,393	84,381	84,381	0	12	0	12	0	84,393	0	0	0	1,869	07/15/2033	1FE.....
35104V AB 8	FOURSIGHT CAPITAL AUTO REC 2016-1 A2 2.....		09/15/2018	Paydown.....		781,844	781,844	779,926	781,145	0	698	0	698	0	781,844	0	0	0	14,950	10/15/2021	1FE.....
36157R D9 3	GE CAPITAL MTG 1999-HE M 6.705% 04/25/.....		09/01/2018	Paydown.....		12,177	12,955	11,028	11,049	693	46	0	739	0	11,788	0	389	389	529	04/25/2029	5FM.....
39121J A* 1	GREAT RIVER ENERGY 2009B 5.810% 07/01/.....		07/01/2018	Redemption 100.0000.....		279,070	279,070	279,070	279,070	0	0	0	0	0	279,070	0	0	0	16,214	07/01/2021	1.....
39121J AE 0	GREAT RIVER ENERGY 144A 6.254% 07/01/3.....		07/01/2018	Redemption 100.0000.....		74,821	74,821	67,765	68,709	0	2,262	0	2,262	0	70,971	0	3,849	3,849	4,679	07/01/2038	1FE.....
40432B AA 7	HSI ASSET LOAN OBLIGATION 2007-2 1A1 5.....		09/01/2018	Paydown.....		8,276	8,276	7,532	8,122	0	7	0	7	0	8,129	0	148	148	312	09/25/2037	3FM.....
42770Q AA 0	HERO FUNDING TRUST 2014-2A A 3.990% 09.....		09/20/2018	Paydown.....		148,704	148,704	148,603	148,610	0	94	0	94	0	148,704	0	0	0	5,933	09/21/2040	1FE.....
42771T AA 3	HERO FUNDING TRUST 2015-3A A 4.280% 09.....		09/20/2018	Paydown.....		359,638	359,638	359,614	359,614	0	1	0	1	0	359,614	0	24	24	8,884	09/20/2041	1FE.....
42805R BS 7	HERTZ VEHICLE FINANCING LLC 2013-1A B2.....		08/25/2018	Paydown.....		1,916,667	1,916,667	1,905,885	1,915,287	0	1,380	0	1,380	0	1,916,667	0	0	0	29,708	08/25/2019	1FE.....
45254T PM 0	IMPAC SECURED ASSETS CMN OWNER 2004-2 A6.....		09/01/2018	Paydown.....		1,767	1,767	1,737	1,756	0	1	0	1	0	1,757	0	10	10	49	08/25/2034	1FM.....
45660N QF 5	RESIDENTIAL ASSET SEC TRUST 2003-A5 A7.....		09/01/2018	Paydown.....		67,519	67,519	66,611	67,064	0	3	0	3	0	67,067	0	452	452	2,510	06/25/2033	1FM.....
46616M AA 8	HENDERSON RECEIVABLES LLC 2010-3A A 3.....		09/15/2018	Paydown.....		25,560	25,560	25,400	25,467	0	93	0	93	0	25,560	0	0	0	648	12/15/2048	1FE.....
46639G AL 0	JP MORGAN MTGE TRUST 2013-1 A2 3.000%.....		09/01/2018	Paydown.....		17,956	17,956	18,367	18,078	0	(5)	0	(5)	0	18,073	0	(116)	(116)	383	03/01/2043	1FM.....
46640B AC 8	JP MORGAN MORTGAGE TRUST 2013-2 A2 3.5.....		09/01/2018	Paydown.....		32,408	32,408	32,818	32,613	0	(3)	0	(3)	0	32,610	0	(203)	(203)	765	05/25/2043	1FM.....
46641C AA 9	JP MORGAN MORTGAGE TRUST 2014-1 1A1 3.....		09/01/2018	Paydown.....		24,881	24,881	25,507	25,180	0	(11)	0	(11)	0	25,170	0	(289)	(289)	661	01/25/2044	1FM.....
46648C AB 0	JP MORGAN MORTGAGE TRUST 2017-1 A2 3.5.....		09/01/2018	Paydown.....		38,750	38,750	39,004	38,950	0	(201)	0	(201)	0	38,750	0	0	0	922	01/25/2047	1FE.....
47715* AA 5	JETBLUE AIRWAYS 2013-1 CLASS A EETC 4.....		09/05/2018	Redemption 100.0000.....		172,055	172,055	172,055	172,055	0	0	0	0	0	172,055	0	0	0	7,605	03/05/2023	1FE.....
49725V AB 8	KIOWA POWER PARTNERS LLC 144A SNR SECURE.....		09/30/2018	Redemption 100.0000.....		61,715	61,715	62,075	61,779	0	(16)	0	(16)	0	61,763	0	(47)	(47)	2,655	03/30/2021	2FE.....
502413 AZ 0	L-3 COMMUNICATIONS CORP 4.750% 07/15/2.....		07/06/2018	Call 103.8180.....		1,038,180	1,000,000	996,790	999,079	0	177	0	177	0	999,257	0	743	743	84,493	07/15/2020	2FE.....
50543L AA 0	LABRADOR AVIATION FINANCE LTD 2016-1A A1.....		09/15/2018	Paydown.....		15,625	15,625	15,322	15,350	0	275	0	275	0	15,625	0	0	0	448	01/15/2042	1FE.....
52465# AD 7	LEGG MASON CAPITAL CORP HUNTINGTON NATL.....		09/05/2018	Redemption 100.0000.....		70,348	70,348	70,348	70,348	0	0	0	0	0	70,348	0	0	0	3,397	12/05/2020	1.....
52520M AE 3	LEHMAN MTG TRUST 2005-1 2A2 5.500% 11/.....		09/01/2018	Paydown.....		27,699	15,950	14,690	14,690	0	0	0	0	0	14,690	0	13,009	13,009	1,657	11/25/2035	1FM.....
52520M AG 8	LEHMAN MTG TRUST 2005-1 2A4 5.500% 09/.....		09/01/2018	Paydown.....		52,535	30,252	27,577	27,577	0	0	0	0	0	27,577	0	24,959	24,959	3,143	09/25/2035	1FM.....
53688T AA 2	LITIGATION FEE RESIDUAL FUND 2015-1 A.....		07/29/2018	Redemption 100.0000.....		82,709	82,709	82,709	82,709	0	0	0	0	0	82,709	0	0	0	2,546	04/29/2022	1FE.....
543190 AA 0	LONGTRAIN LEASING III LLC 2015-1A A1 2.....		09/15/2018	Paydown.....		128,007	128,007	124,777	125,336	0	2,671	0	2,671	0	128,007	0	0	0	2,543	01/15/2045	1FE.....
55265K AC 6	MASTR ASSET SEC TRUST 2003-11 10A1 5.....		09/01/2018	Paydown.....		1,832	1,832	1,839	1,827	0	0	0	0	0	1,827	0	6	6	60	12/25/2018	1FM.....
553896 AX 5	MVV OWNER TRUST 2017-1A C 2.990% 12/20.....		09/20/2018	Paydown.....		73,007	73,007	72,988	72,988	0	18	0	18	0	73,007	0	0	0	1,468	12/20/2034	2AM.....
57165A AA 6	MARRIOTT VACATION CLUB OWN TR 2012-1A A.....		09/20/2018	Paydown.....		34,991	34,991	34,986	34,990	0	2	0	2	0	34,991	0	0	0	584	05/20/2030	1FE.....
57165A AB 4	MARRIOTT VACATION CLUB OWN TR 2012-1A B.....		09/20/2018	Paydown.....		34,991	34,991	34,989	34,991	0	1	0	1	0	34,991	0	0	0	815	05/20/2030	2AM.....

QE05.3

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
590188 JF 6	MERRILL LYNCH CO 6.500% 07/15/18.....		07/15/2018	Maturity.....		5,000,000	5,000,000	5,072,900	5,003,877	0	(3,877)	0	(3,877)	0	5,000,000	0	0	0	325,000	07/15/2018	1FE.....
59048@ AA 6	MESA AIRLINES 2015-1 A 4.750% 07/15/29.....		07/15/2018	Redemption 100.0000.....		82,500	82,500	82,500	82,500	0	0	0	0	0	82,500	0	0	0	3,919	01/15/2028	1FE.....
59549W AA 1	MID STATE TRUST SERIES 11 A1 4.864% 07.....		09/15/2018	Paydown.....		23,946	23,946	22,689	23,444	0	502	0	502	0	23,946	0	0	0	824	07/15/2038	2AM.....
59560U AA 9	MID-STATE TRUST 2004-1 A 6.005% 08/15/.....		09/01/2018	Paydown.....		22,006	22,006	22,518	22,306	0	(300)	0	(300)	0	22,006	0	0	0	888	08/15/2037	1FE.....
59560W AC 1	MID-STATE TRUST 2010-1 M 5.250% 12/15/.....		09/01/2018	Paydown.....		55,206	55,206	55,129	55,116	0	90	0	90	0	55,206	0	0	0	1,935	12/15/2045	1FM.....
61166W AU 5	MONSANTO CO 3.375% 07/15/24.....		07/12/2018	Tax Free Exchange.....		3,511,523	3,500,000	3,512,260	3,508,691	0	(668)	0	(668)	0	3,508,023	0	3,500	3,500	59,063	07/15/2024	2FE.....
67400A AC 6	OAKS MORTGAGE TRUST 2015-2 A3 3.500% 1.....		09/01/2018	Paydown.....		129,590	129,590	129,853	129,720	0	(23)	0	(23)	0	129,698	0	(108)	(108)	2,942	10/25/2045	1FM.....
685049 AA 6	ORANGE LAKE TIMESHARE TRUST 2012-AA A.....		08/10/2018	Paydown.....		139,826	139,826	139,818	139,818	0	8	0	8	0	139,826	0	0	0	3,191	03/10/2027	1FE.....
685049 AB 4	ORANGE LAKE TIMESHARE TRUST 2012-AA B.....		08/10/2018	Paydown.....		104,870	104,870	104,849	104,860	0	10	0	10	0	104,870	0	0	0	3,378	03/10/2027	2AM.....
69138V AB 7	OXBOW RESOURCES LLC 2011-1A A2 4.969%.....		08/01/2018	Paydown.....		2,000,000	2,000,000	1,999,912	1,999,952	0	48	0	48	0	2,000,000	0	0	0	74,535	05/01/2036	1FE.....
69144V AA 1	OXFORD FINANCE FUNDING TRUST 2014-1A A.....		09/15/2018	Paydown.....		234,296	234,296	233,417	234,052	0	243	0	243	0	234,296	0	0	0	5,039	12/15/2022	1FE.....
73316P HP 8	POPULAR ABS MORTGAGE PASS-THRO 2005-D A.....		09/01/2018	Paydown.....		99,705	99,705	93,975	98,188	0	362	0	362	0	98,550	0	1,154	1,154	2,952	01/25/2036	1FM.....
74113E AE 8	PRESTIGE AUTO RECEIVABLES TRUS 2015-1 C.....		09/15/2018	Paydown.....		1,098,552	1,098,552	1,099,925	1,098,898	0	(346)	0	(346)	0	1,098,552	0	0	0	18,489	04/15/2021	1FE.....
74160M BP 6	PRIME MORTGAGE TRUST 2003-2 1A10 5.00.....		09/01/2018	Paydown.....		7,643	7,643	7,306	7,505	0	138	0	138	0	7,643	0	0	0	253	10/25/2033	1FM.....
74730* AJ 1	QUAD GRAPHICS INC 8.000% 09/01/20.....		09/01/2018	Redemption 100.0000.....		547,368	547,368	547,368	547,368	0	0	0	0	0	547,368	0	0	0	43,789	09/01/2020	3.....
74927D AL 0	RBSP RESECURITIZATION TRUST 2010-4 6A1.....		09/01/2018	Paydown.....		47,978	47,978	45,423	46,980	0	998	0	998	0	47,978	0	0	0	1,871	02/26/2036	1FM.....
74958D AH 1	RESIDENTIAL FUNDING MTG SEC I 2006-S10 2.....		09/01/2018	Paydown.....		14,037	15,301	14,546	15,066	0	26	0	26	0	15,092	0	(1,054)	(1,054)	563	10/25/2021	2FM.....
76110H Q7 7	RESIDENTIAL ACCREDIT LOANS INC 2005-QS2.....		09/01/2018	Paydown.....		6,209	6,209	5,270	5,416	0	793	0	793	0	6,209	0	0	0	215	02/25/2035	1FM.....
76112B EN 6	RESIDENTIAL ASSET MTG PRODUCTS 2004-SP3.....		09/01/2018	Paydown.....		94,706	94,706	94,705	94,328	0	(13)	0	(13)	0	94,315	0	390	390	3,520	09/25/2034	1FM.....
76169# AG 8	REYES HOLDINGS LLC SERIES 2012A 5.130%.....		07/31/2018	Redemption 100.0000.....		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,520	07/31/2022	2FE.....
77340R AC 1	ROCKIES EXPRESS PIPELINE 144A 6.850% 0.....		07/15/2018	Maturity.....		2,500,000	2,500,000	2,510,715	2,500,782	0	(782)	0	(782)	0	2,500,000	0	0	0	171,250	07/15/2018	3FE.....
776696 AC 0	ROPER INDUSTRIES 6.250% 09/01/19.....		09/13/2018	Call 103.0950.....		2,061,900	2,000,000	2,026,400	2,005,548	0	(2,254)	0	(2,254)	0	2,003,294	0	(3,294)	(3,294)	191,067	09/01/2019	2FE.....
78446D AB 5	SLM STUDENT LOAN TRUST 2011-A A2 4.370.....		09/15/2018	Paydown.....		111,782	111,782	111,781	111,782	0	0	0	0	0	111,782	0	0	0	3,269	04/17/2028	1FE.....
78446V AB 5	SLM STUDENT LOAN TRUST 2012-A A2 3.830.....		09/15/2018	Paydown.....		127,938	127,938	127,936	127,938	0	0	0	0	0	127,938	0	0	0	3,300	01/17/2045	1FE.....
78447B AB 8	SLM STUDENT LOAN TRUST 2012-C A2 3.310.....		07/15/2018	Paydown.....		234,418	234,418	234,388	234,415	0	2	0	2	0	234,418	0	0	0	4,526	10/15/2046	1FE.....
78449G AB 5	SMB Private Education Loan Tru 2016-B.....		09/15/2018	Paydown.....		110,937	110,937	110,933	110,933	0	4	0	4	0	110,937	0	0	0	1,798	02/17/2032	1FE.....
78471D AA 5	SOFI CONSUMER LOAN PROGRAM 2016-1A A 3.....		09/25/2018	Paydown.....		302,172	302,172	302,139	302,149	0	3	0	3	0	302,151	0	21	21	6,526	08/25/2025	1FE.....
78488B AA 0	SVO VOI MORTGAGE CORP 2012-AA A 2.000%.....		08/01/2018	Paydown.....		163,144	163,144	163,125	163,021	0	(7)	0	(7)	0	163,014	0	130	130	2,337	09/20/2029	1FE.....
805564 PA 3	SAXON ASSET SECURITIES TRUST 2003-3 AF5.....		09/01/2018	Paydown.....		95,955	95,955	95,955	95,955	0	0	0	0	0	95,955	0	0	0	3,091	12/25/2033	1FM.....
81744T AB 3	SEQUOIA MORTGAGE TRUST 2012-1 2A1 3.47.....		09/01/2018	Paydown.....		1,888	1,888	1,888	1,885	0	0	0	0	0	1,885	0	3	3	39	01/25/2042	1FM.....
81745A AB 3	SEQUOIA MORTGAGE TRUST 2013-5 A2 3.000.....		09/01/2018	Paydown.....		40,685	40,685	41,392	41,326	0	(642)	0	(642)	0	40,685	0	0	0	840	05/25/2043	1FM.....
81783R AA 1	SETTLEMENT FEE FINANCE LLC 2013-1A A 3.....		07/25/2018	Paydown.....		56,140	56,140	56,140	56,140	0	0	0	0	0	56,140	0	0	0	1,676	01/25/2044	1FE.....
822804 AA 8	SHELLPOINT ASSET FUNDING TRUST 2013-1 A1.....		09/01/2018	Paydown.....		16,887	16,887	16,517	16,630	0	257	0	257	0	16,887	0	0	0	421	07/25/2043	1FM.....
82280R AU 7	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1.....		09/01/2018	Paydown.....		62,861	62,861	62,841	62,833	0	28	0	28	0	62,861	0	0	0	1,479	04/25/2044	1FM.....
82280R AU 3	SHELLPOINT CO-ORIGINATOR TRUST 2017-1 A1.....		09/01/2018	Paydown.....		62,861	62,861	62,095	62,170	0	691	0	691	0	62,861	0	0	0	1,479	04/25/2044	1FM.....
82652W AA 6	SIERRA RECEIVABLES FUNDING CO 2016-2A.....		09/20/2018	Paydown.....		155,093	155,093	155,061	155,067	0	3	0	3	0	155,070	0	23	23	2,386	07/20/2033	1FE.....
83546D AD 0	SONIC CAPITAL LLC 2016-1A A2 4.472% 05.....		09/20/2018	Paydown.....		11,667	11,667	11,667	11,667	0	0	0	0	0	11,667	0	0	0	350	05/20/2046	2AM.....
837004 BY 5	SOUTH CAROLINA ELEC & GAS FIRST MORTGAGE.....		09/28/2018	Call 100.2810.....		125,351	125,000	126,526	125,119	0	(106)	0	(106)	0	125,013	0	(13)	(13)	6,312	11/01/2018	2FE.....
837004 CC 2	SOUTH CAROLINA ELEC & GAS 6.500% 11/01.....		09/28/2018	Call 100.3720.....		2,760,230	2,750,000	2,742,108	2,749,169	0	738	0	738	0	2,749,906	0	94	94	172,595	11/01/2018	2FE.....
846502 AA 0	SPARC EM SPC LEGAL STLMNT HLDG 2015-1A A.....		08/01/2018	Paydown.....		144,835	144,835	144,835	144,835	0	0	0	0	0	144,835	0	0	0	4,345	08/01/2031	1FE.....
85209B AA 3	SPRUCE ABS TRUST 2016-E1 4.320% 06/15/.....		09/15/2018	Paydown.....		221,548	221,548	221,517	221,519	0	29	0	29	0	221,548	0	0	0	6,387	06/15/2028	1FE.....

QE05.4

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
86359B 3A 7	STRUCTURED ASSET SECURITIES 2005-1 5A1		09/01/2018	Paydown		4,436	4,436	4,203	4,387	0	8	0	8	0	4,395	0	41	41	185	02/25/2020	2FM
86359B E3 1	STRUCTURED ASSET SECURITIES 2004-19XS A5		09/01/2018	Paydown		211,077	211,077	210,525	210,854	0	(176)	0	(176)	0	210,677	0	400	400	7,292	09/25/2034	1FM
86359D GT 8	STRUCTURED ASSET SECURITIES 2005-10 5A9		09/01/2018	Paydown		11,803	17,406	17,036	17,248	0	12	0	12	0	17,260	0	(5,457)	(5,457)	611	12/25/2034	3FM
86359D JT 5	STRUCTURED ASSET SECURITIES 2005-14 2A1		09/01/2018	Paydown		10,973	10,194	9,864	10,061	0	7	0	7	0	10,068	0	905	905	474	07/25/2035	2FM
86365L AB 7	STRUCTURED RECEIVABLES FINANCE 2010-B B		09/15/2018	Paydown		48,574	48,574	50,122	49,819	0	(1,245)	0	(1,245)	0	48,574	0	0	0	2,611	08/15/2036	1FE
87407P AE 0	TAL ADVANTAGE LLC 2013-2A A 3.550% 11/		09/20/2018	Paydown		62,500	62,500	62,473	62,477	0	23	0	23	0	62,500	0	0	0	1,479	11/20/2038	1FE
87407P AJ 9	TAL ADVANTAGE LLC 2014-1A A 3.510% 02/		09/20/2018	Paydown		62,500	62,500	63,594	63,161	0	(661)	0	(661)	0	62,500	0	0	0	1,463	02/22/2039	1FE
88031J AB 2	TENASKA GEORGIA PARTNERS SENIOR SECURED		08/01/2018	Redemption	100.0000	138,131	138,131	145,029	141,720	0	(133)	0	(133)	0	141,587	0	(3,456)	(3,456)	13,122	02/01/2030	2FE
88031Q AA 8	TENASKA VIRGINIA PARTNERS 144A 6.119%		09/30/2018	Redemption	100.0000	79,159	79,159	79,159	79,159	0	0	0	0	0	79,159	0	0	0	3,633	03/30/2024	2FE
88031R AA 6	TENASKA ALABAMA II PARTNERS 144A SENIOR		09/30/2018	Redemption	100.0000	201,155	201,155	201,977	201,376	0	(72)	0	(72)	0	201,376	0	(221)	(221)	15,400	03/30/2023	2FE
891098 AA 3	TORO MORTGAGE FUNDING TRUST 2017-RJ1 A		09/01/2018	Paydown		99,637	99,637	101,257	101,172	0	(1,534)	0	(1,534)	0	99,637	0	0	0	2,791	04/25/2074	1FE
89172P AA 7	TOWD POINT MORTGAGE TRUST 2016-2A1 3		09/25/2018	Paydown		94,239	94,239	94,977	94,652	0	(412)	0	(412)	0	94,239	0	0	0	1,886	08/25/2055	1FM
89656C AA 1	TRINITY RAIL LEASING LP 2010-1A A 5.19		09/16/2018	Paydown		14,766	14,766	14,766	14,766	0	0	0	0	0	14,766	0	0	0	512	10/16/2040	1FE
90263B HE 1	UCFC HOME EQUITY LOAN 1998-D MF2 7.750		09/01/2018	Paydown		0	14,188	13,266	13,266	0	0	0	0	0	13,266	0	(13,266)	(13,266)	812	04/15/2030	1FM
90932Q AA 4	UNITED AIR 2014-2 A PTT 3.750% 09/03/2		09/03/2018	Redemption	100.0000	195,669	195,669	195,983	195,899	0	(8)	0	(8)	0	195,891	0	(222)	(222)	7,338	09/03/2026	1FE
918290 AA 5	VSE VOI Mortgage LLC 2016-A A 2.540%		09/01/2018	Paydown		58,121	58,121	58,115	58,098	0	23	0	23	0	58,121	0	0	0	985	07/20/2033	1FE
92257L AB 6	VELOCITY COMMERCIAL CAPITAL LN 2017-1 AF		09/01/2018	Paydown		183,713	183,713	183,664	183,642	0	71	0	71	0	183,713	0	0	0	3,753	05/25/2047	1FE
949456 AA 5	WELK RESORTS LLC 2013-A A 3.100% 03/15		09/15/2018	Paydown		71,945	71,945	71,936	71,942	0	4	0	4	0	71,945	0	0	0	1,500	03/15/2029	1FE
94978# JF 5	ZC AVIATION 2014 CLASS A-1 3.620% 09/2		09/20/2018	Redemption	100.0000	60,524	60,524	60,524	60,524	0	0	0	0	0	60,524	0	0	0	1,461	09/20/2024	2FE
94978# JH 1	ZC AVIATION 2014 CLASS A-1 3.620% 09/1		09/16/2018	Redemption	100.0000	60,955	60,955	60,955	60,955	0	0	0	0	0	60,955	0	0	0	1,471	09/16/2024	2FE
94982W AZ 7	WELLS FARGO MB TRST 2005-9 2A6 5.250%		09/25/2018	Paydown		119,310	119,310	113,949	113,949	0	0	0	0	0	113,949	0	5,362	5,362	4,111	09/25/2035	1FM
94982W BB 9	WELLS FARGO MB TRST 2005-9 2A8 5.500		09/25/2018	Paydown		114,588	114,588	108,823	113,280	0	78	0	78	0	113,358	0	1,230	1,230	4,136	10/25/2035	1FM
94984F AV 1	WELLS FARGO MBS 2006-11 A20 6.000% 09/		09/01/2018	Paydown		18,083	20,518	18,024	18,863	0	11	0	11	0	18,874	0	(791)	(791)	842	09/25/2036	1FM
96033C AB 8	WESTGATE RESORTS 2016-1A B 4.500% 12/2		09/20/2018	Paydown		175,947	175,947	174,827	175,364	0	583	0	583	0	175,947	0	0	0	5,373	12/20/2028	2AM
97652P AA 9	WINWATER MORTGAGE LOAN TRUST 2014-1 A1		09/01/2018	Paydown		43,336	43,336	44,798	44,279	0	(27)	0	(27)	0	44,252	0	(917)	(917)	1,151	06/27/2044	1FM
G0620B AB 4	ATLAS 2014-1 A 4.875% 12/15/39		09/15/2018	Redemption	100.0000	32,531	32,531	32,531	32,531	0	0	0	0	0	32,531	0	0	0	1,074	01/15/2031	1FE
009090 AA 9	AIR CANADA 2015-1A 3.600% 03/15/27	A	09/15/2018	Redemption	100.0000	72,374	72,374	73,459	73,435	0	(70)	0	(70)	0	73,366	0	(992)	(992)	2,605	03/15/2027	1FE
009090 AB 7	AIR CANADA 2015-1B 3.875% 03/15/23	A	09/15/2018	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
496902 AP 2	KINROSS GOLD CORP 144A 4.500% 07/15/27	A	07/16/2018	Tax Free Exchange		1,963,563	2,000,000	1,962,500	0	0	1,063	0	1,063	0	1,963,563	0	0	0	45,000	07/15/2027	2FE
878742 AY 1	TECK RESOURCES LIMITED 3.750% 02/01/23	A	08/14/2018	Call	99.0000	915,750	925,000	427,813	515,798	0	33,521	0	33,521	0	549,319	0	375,681	375,681	26,690	02/01/2023	3FE
05330K AA 3	AUTO METRO PUERTO RICO AUTOPISTAS LLC 14	C	09/30/2018	Redemption	100.0000	12,000	12,000	12,000	12,000	0	0	0	0	0	12,000	0	0	0	608	06/30/2035	4FE
15032A AC 1	CEDAR FUNDING LTD 2016-5A AF 2.870% 07	D	07/17/2018	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	107,625	07/17/2028	1FE
200447 A* 1	COMISION FEDERAL DE ELECTRICID SENIOR NO	D	09/29/2018	Redemption	100.0000	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	13,170	09/29/2036	2FE
26971H AC 6	EAGLE LTD 2014-1A B 5.290% 12/15/39	D	09/15/2018	Paydown		27,336	27,336	27,507	27,462	0	(126)	0	(126)	0	27,336	0	0	0	976	12/15/2039	3AM
29100X AA 3	EMERALD AVIATION FINANCE LIMIT 2013-1 A	D	09/15/2018	Paydown		21,981	21,981	22,283	22,235	0	(254)	0	(254)	0	21,981	0	0	0	681	10/15/2038	1FE
37952U AD 5	SEACO CONTAINER 2014-1A A1 3.190% 07/	D	09/17/2018	Paydown		150,000	150,000	150,110	150,072	0	(7)	0	(7)	0	150,065	0	(65)	(65)	3,190	07/17/2029	1FE
423012 A@ 2	HEINEKEN NV SENIOR NOTES 6.340% 08/15/	D	08/15/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	190,200	08/15/2018	2
51817T AB 8	LATAM AIRLINES 2015-1 A 4.200% 11/15/2	D	08/15/2018	Redemption	100.0000	42,561	42,561	41,140	41,260	0	68	0	68	0	41,328	0	1,233	1,233	1,341	11/15/2027	2FE
92857W AE 0	VODAFONE GROUP PLC 4.625% 07/15/18	C	07/15/2018	Maturity		75,000	75,000	69,395	74,693	0	307	0	307	0	75,000	0	0	0	3,469	07/15/2018	2FE
G3424# AD 3	G4S PLC 6.780% 07/15/18	C	07/15/2018	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	203,400	07/15/2018	2
G7572L AB 5	RISE 2014-1 A ASSET BACKED SECURED TERM	D	09/15/2018	Redemption	100.0000	51,617	51,617	52,714	52,162	0	(107)	0	(107)	0	52,055	0	(438)	(438)	1,699	02/15/2021	1FE
P7077@ AF 1	NASSAU AIRPORT DEVELOPMENT CO 7.000% 1	D	09/30/2018	Redemption	100.0000	22,500	22,500	22,500	22,500	0	0	0	0	0	22,500	0	0	0	1,181	11/30/2033	2FE

QE05.5

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Y3915@ AA 7	INDIAN OIL CORPORATION LIMITED 6.120%.....	D	08/01/2018	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.....					.....68,201,201	.....68,172,387	.....67,394,952	.....64,557,302	.....693	.....75,718	.....0	.....76,411	.....0	.....67,631,327	.....0	.....461,891	.....461,891	.....3,062,665	XXX	XXX
8399997	Total - Bonds - Part 4.....					.....77,134,753	.....77,283,960	.....76,374,637	.....73,527,423	.....693	.....35,584	.....0	.....36,277	.....0	.....76,561,317	.....0	.....465,453	.....465,453	.....3,296,592	XXX	XXX
8399999	Total - Bonds.....					.....77,134,753	.....77,283,960	.....76,374,637	.....73,527,423	.....693	.....35,584	.....0	.....36,277	.....0	.....76,561,317	.....0	.....465,453	.....465,453	.....3,296,592	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
14040H 60 0	CAPITAL ONE FINANCIAL CORP SERIES C PFD.....	..	08/20/2018	Wells Fargo Securities.....	.....3,000,000.000	.....3,098,360	.....0.00	.....2,986,000	.....2,986,000	.....0	.....0	.....0	.....0	.....0	.....2,986,000	.....0	.....112,360	.....112,360	.....140,625	XXX	P3LZ.....
78409G 20 6	SCE TRUST IV SERIES J PFD 5.375%.....	..	08/30/2018	Incapital.....	.....40,000.000	.....1,026,787	.....0.00	.....1,000,000	.....1,000,000	.....0	.....0	.....0	.....0	.....0	.....1,000,000	.....0	.....26,787	.....26,787	.....26,875	XXX	P2LFE.....
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					.....4,125,147	XXX	.....3,986,000	.....3,986,000	.....0	.....0	.....0	.....0	.....0	.....3,986,000	.....0	.....139,147	.....139,147	.....167,500	XXX	XXX
8999997	Total - Preferred Stocks - Part 4.....					.....4,125,147	XXX	.....3,986,000	.....3,986,000	.....0	.....0	.....0	.....0	.....0	.....3,986,000	.....0	.....139,147	.....139,147	.....167,500	XXX	XXX
8999999	Total - Preferred Stocks.....					.....4,125,147	XXX	.....3,986,000	.....3,986,000	.....0	.....0	.....0	.....0	.....0	.....3,986,000	.....0	.....139,147	.....139,147	.....167,500	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					.....4,125,147	XXX	.....3,986,000	.....3,986,000	.....0	.....0	.....0	.....0	.....0	.....3,986,000	.....0	.....139,147	.....139,147	.....167,500	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....81,259,900	XXX	.....80,360,637	.....77,513,423	.....693	.....35,584	.....0	.....36,277	.....0	.....80,547,317	.....0	.....604,600	.....604,600	.....3,464,092	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																						
S&P 500 2/15/2019 Strike @ 2731.2 7846L\$075.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/16/2018	02/15/2019	.....208	.....568,090	.....2,731.0000	.....0	.....39,936	.....0	.....48,460	..	.....48,460	.....8,524	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 3/15/2019 Strike @ 2747.33 7846L\$081.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/19/2018	03/15/2019	.....195	.....535,949	.....2,747.0000	.....0	.....32,188	.....0	.....44,592	..	.....44,592	.....12,404	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 4/15/2019 Strike @ 2656.3 7846L\$087.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/20/2018	04/15/2019	.....331	.....880,192	.....2,656.0000	.....0	.....64,947	.....0	.....104,760	..	.....104,760	.....39,813	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 5/15/2019 Strike @ 2711.45 7846L\$091.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2018	05/15/2019	.....197	.....534,481	.....2,711.0000	.....0	.....34,228	.....0	.....55,259	..	.....55,259	.....21,031	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 6/14/2019 Strike @ 2779.66 7846L\$097.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2018	06/14/2019	.....196	.....545,147	.....2,780.0000	.....0	.....32,221	.....0	.....46,266	..	.....46,266	.....14,046	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 7/15/2019 Strike @ 2801.31 7846L\$101.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	07/17/2018	07/15/2019	.....296	.....828,627	.....2,801.0000	.....0	.....50,878	.....0	.....68,404	..	.....68,404	.....17,527	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 8/15/2019 Strike @ 2818.37 7846L\$107.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/16/2018	08/15/2019	.....497	.....1,400,335	.....2,818.0000	.....0	.....94,403	.....0	.....114,336	..	.....114,336	.....19,933	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 9/13/2019 Strike @ 2904.98 7846L\$111.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	09/18/2018	09/13/2019	.....420	.....1,220,150	.....2,905.0000	.....0	.....74,764	.....0	.....75,774	..	.....75,774	.....1,010	.....0	.....0	.....0	n/a.....	.....	n/a.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										.....0	.....423,565	.....0	.....557,851	XX	.....557,851	.....134,287	.....0	.....0	.....0	.....0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....										.....0	.....423,565	.....0	.....557,851	XX	.....557,851	.....134,287	.....0	.....0	.....0	.....0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....										.....0	.....423,565	.....0	.....557,851	XX	.....557,851	.....134,287	.....0	.....0	.....0	.....0	XXX	XXX
0429999. Total-Purchased Options.....										.....0	.....423,565	.....0	.....557,851	XX	.....557,851	.....134,287	.....0	.....0	.....0	.....0	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S&P 500 2/15/2019 Strike @ 3017.976 7846S\$075.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	02/16/2018	02/15/2019	.....208	.....627,739	.....3,018.0000	.....0	.....(10,816)	.....0	.....(7,682)	..	.....(7,682)	.....3,134	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 3/15/2019 Strike @ 3035.8 7846S\$081.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	03/19/2018	03/15/2019	.....195	.....592,224	.....3,036.0000	.....0	.....(6,828)	.....0	.....(7,654)	..	.....(7,654)	.....(827)	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 4/15/2019 Strike @ 2935.212 7846S\$087.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	04/20/2018	04/15/2019	.....331	.....972,612	.....2,935.0000	.....0	.....(17,455)	.....0	.....(34,575)	..	.....(34,575)	.....(17,119)	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 5/15/2019 Strike @ 3023.27 7846S\$091.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	05/16/2018	05/15/2019	.....197	.....595,947	.....3,023.0000	.....0	.....(5,282)	.....0	.....(13,327)	..	.....(13,327)	.....(8,045)	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 6/14/2019 Strike @ 3099.321 7846S\$097.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	06/18/2018	06/14/2019	.....196	.....607,839	.....3,099.0000	.....0	.....(4,749)	.....0	.....(8,887)	..	.....(8,887)	.....(4,138)	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 7/15/2019 Strike @ 3123.461 7846S\$101.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	07/17/2018	07/15/2019	.....296	.....923,920	.....3,123.0000	.....0	.....(7,534)	.....0	.....(13,720)	..	.....(13,720)	.....(6,186)	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 8/15/2019 Strike @ 3142.483 7846S\$107.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	08/16/2018	08/15/2019	.....497	.....1,561,374	.....3,142.0000	.....0	.....(14,938)	.....0	.....(24,456)	..	.....(24,456)	.....(9,518)	.....0	.....0	.....0	n/a.....	.....	n/a.....
S&P 500 9/13/2019 Strike @ 3239.053 7846S\$111.....	Indexed Universal Life.....	Exhibit 5.	Equity/Index	Goldman Sachs... W22LROWP2IHZNBB6K528...	09/18/2018	09/13/2019	.....420	.....1,360,467	.....3,239.0000	.....0	.....(11,731)	.....0	.....(12,428)	..	.....(12,428)	.....(697)	.....0	.....0	.....0	n/a.....	.....	n/a.....
0509999. Total-Written Options-Hedging Other-Call Options and Warrants.....										.....0	.....(79,335)	.....0	.....(122,729)	XX	.....(122,729)	.....(43,396)	.....0	.....0	.....0	.....0	XXX	XXX
0569999. Total-Written Options-Hedging Other.....										.....0	.....(79,335)	.....0	.....(122,729)	XX	.....(122,729)	.....(43,396)	.....0	.....0	.....0	.....0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants.....										.....0	.....(79,335)	.....0	.....(122,729)	XX	.....(122,729)	.....(43,396)	.....0	.....0	.....0	.....0	XXX	XXX
0849999. Total-Written Options.....										.....0	.....(79,335)	.....0	.....(122,729)	XX	.....(122,729)	.....(43,396)	.....0	.....0	.....0	.....0	XXX	XXX
1409999. Total-Hedging Other.....										.....0	.....344,230	.....0	.....435,122	XX	.....435,122	.....90,891	.....0	.....0	.....0	.....0	XXX	XXX
1449999. TOTAL.....										.....0	.....344,230	.....0	.....435,122	XX	.....435,122	.....90,891	.....0	.....0	.....0	.....0	XXX	XXX

QE06

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule / Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

NONE

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
GOLDMAN SACHS..... W22LROWP2IHZNBB6K528	Y.....	Y.....	.....0	.....435,122	.....0	.....435,122	.....435,122	.....0	.....435,122	.....0	.....0
0299999. Total NAIC 1 Designation.....			.....0	.....435,122	.....0	.....435,122	.....435,122	.....0	.....435,122	.....0	.....0
0999999. Gross Totals.....			.....0	.....435,122	.....0	.....435,122	.....435,122	.....0	.....435,122	.....0	.....0
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....435,122	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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NONE

QE09

OHIO NATIONAL LIFE ASSURANCE CORPORATION

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Other Invested Assets (Schedule BA Type)						
990VR1 11 0	MOUNT VERNON LIQUID ASSETS PORTFOLIO LLC.....	C.....		94,300,233	94,300,233	
8899999	Total - Other Invested Assets (Schedule BA Type).....			94,300,233	94,300,233	XXX
9999999	Totals.....			94,300,233	94,300,233	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....94,300,233 Book/Adjusted Carrying Value \$.....94,300,233
2. Average balance for the year: Fair Value \$.....91,285,669 Book/Adjusted Carrying Value \$.....91,285,669
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....94,300,233 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
US Bank NA..... Cincinnati, OH.....		.....0.000	.....0	.....0	.....(11,910,578)	.....(7,616,137)	.....(16,052,941)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(11,910,578)	.....(7,616,137)	.....(16,052,941)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(11,910,578)	.....(7,616,137)	.....(16,052,941)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(11,910,578)	.....(7,616,137)	.....(16,052,941)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
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NONE

QE13