



QUARTERLY STATEMENT

AS OF MARCH 31, 2013
OF THE CONDITION AND AFFAIRS OF THE

GRANGE LIFE INSURANCE COMPANY

NAIC Group Code	00267	00267	NAIC Company Code	71218	Employer's ID Number	31-0739286
	(Current Period)	(Prior Period)				
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States					
Incorporated/Organized	03/05/1968		Commenced Business	07/01/1968		
Statutory Home Office	671 South High Street		Columbus, OH, US 43206-1066			
	(Street and Number)		(City or Town, State, Country and Zip Code)			
Main Administrative Office	671 South High Street		Columbus, OH, US 43206-1066		614-445-2900	
	(Street and Number)		(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Mail Address	P.O. Box 1218		Columbus, OH, US 43216-1212			
	(Street and Number or P.O. Box)		(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	671 South High Street		Columbus, OH, US 43206-1066		614-445-2900	
	(Street and Number)		(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Internet Web Site Address	www.grangeinsurance.com					
Statutory Statement Contact	Theresa Marie Mason		614-449-5945			
	(Name)		(Area Code) (Telephone Number) (Extension)			
	masont@grangeinsurance.com		614-445-2619			
	(E-mail Address)		(FAX Number)			

OFFICERS

Name	Title	Name	Title
Michelle Renee Benz	President	John Paul McCaffrey	Treasurer
LaVawn Dee Coleman	Secretary	Milliman	Actuary

OTHER OFFICERS

DIRECTORS OR TRUSTEES

DOUGLAS PAUL BUTH	GLENN EUGENE CORLETT	ELWOOD GORDON GEE	ROBERT ENLOW HOYT
JOHN PAUL MCCAFFREY	ROBERT JOHN O'BRIEN	MICHAEL VERNE PARROTT	MARY MARNETTE PERRY
MELVIN GEORGE PYE JR	THOMAS SIMRALL STEWART	THOMAS HOWARD WELCH	DAVID CHARLES WETMORE

State ofOhio.....
County ofFranklin.....

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.

Michelle Renee Benz President	John Paul McCaffrey Treasurer	LaVawn Dee Coleman Secretary
Subscribed and sworn to before me this _____ day of _____,		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 _____

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	259,263,068		259,263,068	251,732,679
2. Stocks:				
2.1 Preferred stocks	0		0	0
2.2 Common stocks	6,233,798		6,233,798	6,233,798
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$10,510,131), cash equivalents (\$0) and short-term investments (\$4,707,955)	15,218,086		15,218,086	14,561,124
6. Contract loans (including \$ premium notes)	10,103,485		10,103,485	9,991,643
7. Derivatives			0	0
8. Other invested assets	0		0	0
9. Receivables for securities			0	1,813
10. Securities lending reinvested collateral assets	15,649,798		15,649,798	18,415,885
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	306,468,235	0	306,468,235	300,936,942
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	2,679,950		2,679,950	2,736,501
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	32,214,879		32,214,879	31,791,254
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,818,559		2,818,559	5,426,999
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	1,276,186		1,276,186	1,049,727
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	1,053,453		1,053,453	1,129,330
18.2 Net deferred tax asset	6,392,559	2,154,354	4,238,205	4,516,019
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	670,247	670,247	0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	794,871	761,345	33,526	33,525
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	354,368,939	3,585,946	350,782,993	347,620,297
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	354,368,939	3,585,946	350,782,993	347,620,297
DETAILS OF WRITE-INS				
1101.			0	0
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable for Agent Loans	8,161	8,161	0	0
2502. Interest Maintenance Reserve	0		0	0
2503. Premium Tax Credits	786,710	753,184	33,526	33,525
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	794,871	761,345	33,526	33,525

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$255,109,170 less \$included in Line 6.3 (including \$ Modco Reserve)	255,109,170	251,355,110
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	406,506	334,317
3. Liability for deposit-type contracts (including \$ Modco Reserve)	601,240	601,817
4. Contract claims:		
4.1 Life	3,675,352	4,422,243
4.2 Accident and health	37,043	37,990
5. Policyholders' dividends \$ and coupons \$212,400 due and unpaid	212,400	283,200
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco).....	55,457	55,457
6.2 Dividends not yet apportioned (including \$ Modco).....		0
6.3 Coupons and similar benefits (including \$ Modco).....		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	338,770	120,560
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act.....		0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$2,092,706 ceded.....	2,092,706	2,161,261
9.4 Interest Maintenance Reserve	1,140,464	133,389
10. Commissions to agents due or accrued-life and annuity contracts \$375,436 , accident and health \$0 and deposit-type contract funds \$0	375,436	998,766
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	1,365,417	1,800,833
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,496,865	1,460,536
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses).....		0
15.2 Net deferred tax liability		0
16. Unearned investment income	438,422	404,556
17. Amounts withheld or retained by company as agent or trustee		0
18. Amounts held for agents' account, including \$ agents' credit balances		0
19. Remittances and items not allocated	117,599	362,807
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money \$ and interest thereon \$		0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,562,365	2,564,161
24.02 Reinsurance in unauthorized and certified (\$) companies.....		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers.....		0
24.04 Payable to parent, subsidiaries and affiliates	14,021,023	11,318,228
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance	0	1,662,060
24.08 Derivatives		0
24.09 Payable for securities	1,690,208	0
24.10 Payable for securities lending.....	15,649,798	18,415,885
24.11 Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	301,386,241	298,493,176
27. From Separate Accounts statement		0
28. Total liabilities (Lines 26 and 27)	301,386,241	298,493,176
29. Common capital stock	1,893,750	1,893,750
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	7,031,250	7,031,250
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	40,471,752	40,202,121
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		0
36.2 shares preferred (value included in Line 30 \$)		0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	47,503,002	47,233,371
38. Totals of Lines 29, 30 and 37	49,396,752	49,127,121
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	350,782,993	347,620,297
DETAILS OF WRITE-INS		
2501.	0	0
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
3101.		0
3102.		0
3103.		0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.		0
3402.		0
3403.		0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	12,003,339	13,984,748	44,805,945
2. Considerations for supplementary contracts with life contingencies		0	120,000
3. Net investment income	3,043,371	3,127,138	12,390,454
4. Amortization of Interest Maintenance Reserve (IMR)	68,150	22,536	129,964
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	2,426,972	1,030,955	11,857,900
7. Reserve adjustments on reinsurance ceded		0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	(281)	1,122	606
9. Totals (Lines 1 to 8.3)	17,541,551	18,166,499	69,304,869
10. Death benefits	4,506,767	4,775,882	22,158,956
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	1,031,898	1,286,156	4,331,732
13. Disability benefits and benefits under accident and health contracts	35,828	50,012	168,199
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	1,343,069	1,508,163	6,261,231
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds		0	0
18. Payments on supplementary contracts with life contingencies		0	0
19. Increase in aggregate reserves for life and accident and health contracts	3,825,671	4,880,648	5,367,614
20. Totals (Lines 10 to 19)	10,743,233	12,500,861	38,287,732
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,960,898	1,838,560	7,818,241
22. Commissions and expense allowances on reinsurance assumed	51,544	53,400	212,639
23. General insurance expenses	3,669,361	3,425,861	15,197,463
24. Insurance taxes, licenses and fees, excluding federal income taxes	436,451	387,486	1,462,520
25. Increase in loading on deferred and uncollected premiums	127,468	(571,809)	(510,781)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	0	0	3,247,415
28. Totals (Lines 20 to 27)	16,988,955	17,634,359	65,715,229
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	552,596	532,140	3,589,640
30. Dividends to policyholders	16,459	102,490	404,451
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	536,137	429,650	3,185,189
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	75,877	432,974	1,898,029
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)	460,260	(3,324)	1,287,160
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (excluding taxes of \$ transferred to the IMR)	0	0	22,920
35. Net income (Line 33 plus Line 34)	460,260	(3,324)	1,310,080
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	49,127,121	42,376,987	42,376,987
37. Net income (Line 35)	460,260	(3,324)	1,310,080
38. Change in net unrealized capital gains (losses) less capital gains tax of \$		0	2,983,017
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	(389,618)	166,586	(61,199)
41. Change in nonadmitted assets	197,192	(479,072)	598,334
42. Change in liability for reinsurance in unauthorized and certified companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	1,797	(51,997)	(1,327,513)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance		0	3,247,415
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus (Lines 37 through 53)	269,631	(367,807)	6,750,134
55. Capital and surplus, as of statement date (Lines 36 + 54)	49,396,752	42,009,180	49,127,121
DETAILS OF WRITE-INS			
08.301. SERVICE FEES	(281)	1,122	606
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(281)	1,122	606
2701. Reinsurance of in-force business		0	3,247,415
2702.		0	0
2703.		0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	3,247,415
5301.		0	0
5302.		0	0
5303.		0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

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.....	11,443,997	14,199,427	44,150,893
2. Net investment income	3,352,713	3,237,349	13,032,482
3. Miscellaneous income	2,426,691	1,032,077	11,858,506
4. Total (Lines 1 to 3)	17,223,401	18,468,853	69,041,881
5. Benefit and loss related payments	5,124,940	3,099,226	29,734,905
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	7,140,671	6,079,315	23,663,511
8. Dividends paid to policyholders	87,260	16,245	119,264
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	0	2,838,596
10. Total (Lines 5 through 9)	12,352,871	9,194,786	56,356,276
11. Net cash from operations (Line 4 minus Line 10)	4,870,530	9,274,067	12,685,605
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	26,589,687	9,308,974	44,984,624
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
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	1,692,021	117,963	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	28,281,708	9,426,937	44,984,624
13. Cost of investments acquired (long-term only):			
13.1 Bonds	33,263,775	10,803,713	57,925,291
13.2 Stocks	0	0	3,250,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	33,263,775	10,803,713	61,175,291
14. Net increase (or decrease) in contract loans and premium notes	111,842	185,322	480,366
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,093,909)	(1,562,098)	(16,671,033)
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	(577)	(101,888)	(227,909)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	880,918	(49,905)	6,894,068
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	880,341	(151,793)	6,666,159
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	656,962	7,560,176	2,680,731
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	14,561,124	11,880,393	11,880,393
19.2 End of period (Line 18 plus Line 19.1)	15,218,086	19,440,569	14,561,124

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
2. Ordinary life insurance	18,935,478	17,994,599	72,106,129
3. Ordinary individual annuities	315,162	1,314,155	3,581,819
4. Credit life (group and individual)		0	0
5. Group life insurance	505,219	507,442	2,059,320
6. Group annuities		0	0
7. A & H - group		0	0
8. A & H - credit (group and individual)		0	0
9. A & H - other	69,937	72,981	276,013
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	19,825,796	19,889,177	78,023,281
12. Deposit-type contracts		0	0
13. Total	19,825,796	19,889,177	78,023,281
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Grange Life Insurance Company (Company) have been prepared in conformity with the *Accounting Practices and Procedures Manual* of the National Association of Insurance Commissioners (NAIC) and accounting practices prescribed or permitted by The Ohio Department of Insurance (Department).

Failure of the amounts to add to totals is due to rounding or truncation.

2) Accounting Changes and Correction of Errors

The Company had no material changes in accounting principles or corrections of errors.

3) Business Combinations and Goodwill

NONE

4) Discontinued Operations

NONE

5) Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

NONE

B. Debt Restructuring

NONE

C. Reverse Mortgages

NONE

D. Loan-Backed Securities

- 1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
- 2. All securities during 2013 with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

NONE

- 3. Securities with a recognized other-than-temporary impairment currently held by the Company, where the present value of cash flows expected to be collected is less than the amortized cost basis of securities:

NONE

- 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 loss:

1.	Less than 12 Months	\$	(216,740)
2.	12 Months or Longer	\$	0

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	\$	18,673,352
2.	12 Months or Longer	\$	0

- 5. According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

No significant change.

6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

7) Investment Income

No significant change.

8) Derivative Instruments

NONE

9) Income Taxes

No significant change.

10) Information Concerning Parent, Subsidiaries, Affiliates, and Other Related Parties

No significant change.

11) Debt

NONE

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

No significant change.

13) Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

14) Contingencies

No significant change.

15) Leases

NONE

16) Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

NONE

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

A. Transfers of Receivables Reported as Sales

NONE

B. Transfer and Servicing of Financial Assets

No significant change.

C. Wash Sales

NONE

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

NONE

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

NONE

NOTES TO FINANCIAL STATEMENTS

20) Fair Value Measurements

- A.

For assets and liabilities that are measured and reported at fair value in the statement of financial position after initial recognition, the valuation techniques and the inputs used to develop those measurements and for fair value measurements in the statement of financial position determined using significant unobservable inputs (Level 3), the effect of the measurements on earnings (or changes in net assets) for the period.
- (1)

Fair Value Measurement at Reporting Date
- NONE
- (2)

Fair Value Measurements in (Level 3) of the Fair Value
- | Description | Beginning Balance at 01/01/2013 | Transfers into Level 3 | Transfers out of Level 3 | Total gains and (losses) included in Net Income | Total gains and (losses) included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance at 12/31/2013 |
|--------------|---------------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|------------------------------|
| a. Assets: | | | | | | | | | | |
| Common Stock | 6,233,798 | | | | | | | | | 6,233,798 |
| Total Assets | 6,233,798 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6,233,798 |
- (3)

The reporting entity's policy is to recognize transfers in and out as of the end of the reporting period.
- (4)

As of March 31, 2013, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

Bonds--According to statutory accounting rules, fixed income securities with a rating of NAIC 1 thru 5 are reported at amortized cost. Securities with a rating of NAIC 6 are measured and reported at the lower of amortized cost or fair value on the statement of financial position. As of March 31, 2013, the Company did not have any bonds rated NAIC 6 and therefore did not report any securities at fair value.

Parent, Subsidiaries, and Affiliates—The Company's investment in one subsidiary is measured and reported at fair value as of March 31, 2013 totaling \$6.2 million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. Each subsidiary is in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent reserves for underwriting losses. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement, and result in disclosure at Level 3.
- (5)

The Company does not have derivative assets or liabilities.
- B.

The Company is not required to combine the fair value information disclosed under SSAP No. 100, since it is not practicable.
- C.

Fair values for these types of financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 281,340,430	\$ 259,263,068	\$ 19,230,991	\$ 262,109,438	\$	\$
Common Stock	\$ 6,233,798	\$ 6,233,798	\$	\$	\$ 6,233,017	\$781
Money Market	\$ 4,707,955	\$ 4,707,955	\$ 4,707,955	\$	\$	\$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Common Stock	\$781	.....	.....	Stock represents ownership of an insurance agency valued at original cost and reported as a subsidiary of the entity.....

21) Other Items

No significant change.

NOTES TO FINANCIAL STATEMENTS

22) Events Subsequent

Type I-Recognized Subsequent Events: NONE

Type II-Nonrecognized Subsequent Events: NONE

23) Reinsurance

No significant change.

24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

NONE

25) Change in Incurred Losses and Loss Adjustment Expenses

NONE

26) Intercompany Pooling Arrangements

NONE

27) Structured Settlements

NONE

28) Health Care Receivables

NONE

29) Participating Policies

No significant change.

30) Premium Deficiency Reserves

NONE

31) Reserves for Life Contracts and Annuity Contracts

No significant change.

32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change.

33) Premium and Annuity Considerations Deferred and Uncollected

No significant change.

34) Separate Accounts

NONE

35) Loss/Claim Adjustment Expenses

NONE

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒
- 1.2

If yes, has the report been filed with the domiciliary state?

Yes ☐ No ☐
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☐ No ☒
- 3.2

If the response to 3.1 is yes, provide a brief description of those changes.
.....
- 4.1

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

Yes ☐ No ☒
- 4.2

If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?
If yes, attach an explanation.

Yes ☐ No ☒ NA ☐
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2009
- 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.

12/31/2009
- 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).

10/25/2010
- 6.4

By what department or departments?
.....
- 6.5

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

Yes ☐ No ☐ NA ☒
- 6.6

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

Yes ☐ No ☐ NA ☒
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes ☐ No ☒
- 7.2

If yes, give full information:
.....
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?.....

Yes ☐ No ☒
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?.....

Yes ☐ No ☒
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC

GENERAL INTERROGATORIES

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?
(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.

Yes [X] No []

9.11

If the response to 9.1 is No, please explain:
.....

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
.....

9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [] No [X]

10.2

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

INVESTMENT

11.1

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

Yes [] No [X]

11.2

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

12.

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

13.

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

14.1

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

Yes [X] No []

14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$6,233,798	\$6,233,798
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).....	\$6,233,798	\$6,233,798
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [] No [X]

15.2

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

Yes [] No [X]

If no, attach a description with this statement.

GENERAL INTERROGATORIES

16

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

16.1

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

\$.....15,650,356

16.2

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

\$.....15,649,798

16.3

Total payable for securities lending reported on the liability page

\$.....15,649,798

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	2
Name of Custodian(s)	Custodian Address
JP Morgan Chase Bank, N.A.....	111 Polaris Pkwy, Columbus, OH 43240.....

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	2	3
Name(s)	Location(s)	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	2	3	4
Old Custodian	New Custodian	Date of Change	Reason

17.5

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

1	2	3
Central Registration Depository	Name(s)	Address
109627.....	Caywood-Scholl Capital Management, LLC.....	600 West Broadway, Suite 2900, San Diego, CA 92101.....

18.1

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

Yes ☒ No ☐

18.2

If no, list exceptions:
.....

GENERAL INTERROGATORIES
PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	¹ Amount
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$ <u>0</u>
1.2 Long-Term Mortgages in Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$
1.32 Residential Mortgages	\$
1.33 Commercial Mortgages	\$
1.34 Total Mortgages with Interest Overdue more than Three Months.....	\$ <u>0</u>
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$
1.42 Residential Mortgages	\$
1.43 Commercial Mortgages	\$
1.44 Total Mortgages in Process of Foreclosure.....	\$ <u>0</u>
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....	\$ <u>0</u>
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$ <u>0</u>
2. Operating Percentages:	
2.1 A&H loss percent.....%
2.2 A&H cost containment percent%
2.3 A&H expense percent excluding cost containment expenses.....%
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.....	\$
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.....	\$

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties

1	2	3	4	5	6	7
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Is Insurer Authorized? (Yes or No)
			NONE			

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

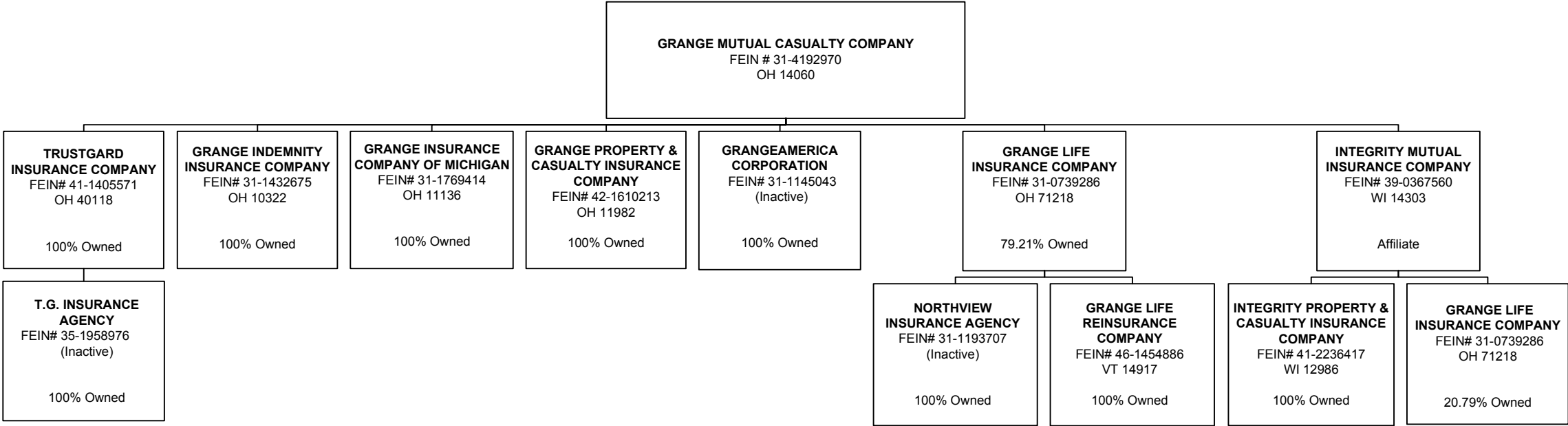
Current Year To Date - Allocated by States and Territories							
States, Etc.	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts
1. Alabama	AL	27,859				27,859	
2. Alaska	AK	1,518				1,518	
3. Arizona	AZ	32,391				32,391	
4. Arkansas	AR	11,906				11,906	
5. California	CA	31,038		237		31,275	
6. Colorado	CO	11,721				11,721	
7. Connecticut	CT	4,310				4,310	
8. Delaware	DE	1,973				1,973	
9. District of Columbia	DC	482				482	
10. Florida	FL	160,417		1,150		161,567	
11. Georgia	GA	L 1,660,100	930	6,531		1,667,561	
12. Hawaii	HI	1,274				1,274	
13. Idaho	ID	1,810				1,810	
14. Illinois	IL	L 530,812	3,700	2,265		536,777	
15. Indiana	IN	L 1,415,589	21,751	2,224		1,439,564	
16. Iowa	IA	L 34,315				34,315	
17. Kansas	KS	L 5,846				5,846	
18. Kentucky	KY	L 2,377,387	87,351	14,954		2,479,692	
19. Louisiana	LA					6,544	
20. Maine	ME					1,589	
21. Maryland	MD					12,445	
22. Massachusetts	MA					3,489	
23. Michigan	MI	L 944,020	18,830	180		963,030	
24. Minnesota	MN	L 88,555	375			88,930	
25. Mississippi	MS		50			30,230	
26. Missouri	MO	L 27,923				27,923	
27. Montana	MT					4,061	
28. Nebraska	NE					865	
29. Nevada	NV					61,165	
30. New Hampshire	NH					1,619	
31. New Jersey	NJ					8,831	
32. New Mexico	NM					2,138	
33. New York	NY		1,430			9,316	
34. North Carolina	NC			336		61,199	
35. North Dakota	ND					1,004	
36. Ohio	OH	L 8,921,369	158,366	34,653		9,114,388	
37. Oklahoma	OK					6,022	
38. Oregon	OR					2,400	
39. Pennsylvania	PA	L 243,639				243,639	
40. Rhode Island	RI					84	
41. South Carolina	SC	L 216,205	1,000			217,205	
42. South Dakota	SD					2,305	
43. Tennessee	TN	L 2,031,348	16,889	6,825		2,055,062	
44. Texas	TX		1,000			43,636	
45. Utah	UT					5,048	
46. Vermont	VT			117		1,634	
47. Virginia	VA	L 88,983	1,800	351		91,134	
48. Washington	WA					4,739	
49. West Virginia	WV		690	114		30,455	
50. Wisconsin	WI	L 266,165	1,000			267,165	
51. Wyoming	WY					1,078	
52. American Samoa	AS					0	
53. Guam	GU					0	
54. Puerto Rico	PR					0	
55. US Virgin Islands	VI					84	
56. Northern Mariana Islands	MP					0	
57. Canada	CAN		3,472			3,472	
58. Aggregate Other Alien	OT	XXX 27	0	0	0	27	0
59. Subtotal	(a) 15	19,440,697	315,162	69,937	0	19,825,796	0
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX					0	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	19,440,697	315,162	69,937	0	19,825,796	0
96. Plus Reinsurance Assumed	XXX	866,117				866,117	
97. Totals (All Business)	XXX	20,306,814	315,162	69,937	0	20,691,913	0
98. Less Reinsurance Ceded	XXX	9,049,604		21,722		9,071,326	
99. Totals (All Business) less Reinsurance Ceded	XXX	11,257,210	315,162	48,215	0	11,620,587	0
DETAILS OF WRITE-INS							
58001. GBR United Kingdom	XXX	0				0	
58002. ITA Italy	XXX	27				27	
58003.	XXX					0	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	27	0	0	0	27	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX	0	0	0	0	0	0

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.
(a) Insert the number of L responses except for Canada and Other Alien.

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

PART 1 – ORGANIZATIONAL CHART

12



STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name of Parent Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/ Person(s)	*
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	14060.....	31-4192970.....				GRANGE MUTUAL CASUALTY COMPANY.....	.OH.....	.UDP.....	GRANGE MUTUAL CASUALTY COMPANY.....	BOARD.....	.....0.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	71218.....	31-0739286.....				GRANGE LIFE INSURANCE COMPANY.....	.OH.....	.OTH.....	GRANGE MUTUAL CASUALTY COMPANY.....	OWNERSHIP.....	.....79.2	GRANGE MUTUAL CASUALTY COMPANY.....	......1
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	71218.....	31-0739286.....				GRANGE LIFE INSURANCE COMPANY.....	.OH.....	.OTH.....	INTEGRITY MUTUAL INSURANCE COMPANY.....	OWNERSHIP.....	.....20.8	GRANGE MUTUAL CASUALTY COMPANY.....	......1
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	40118.....	41-1405571.....				TRUSTGARD INSURANCE COMPANY.....	.OH.....	.IA.....	GRANGE MUTUAL CASUALTY COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	10322.....	31-1432675.....				GRANGE INDEMNITY INSURANCE COMPANY.....	.OH.....	.IA.....	GRANGE MUTUAL CASUALTY COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	11136.....	31-1769414.....				GRANGE INSURANCE COMPANY OF MICHIGAN.....	.OH.....	.IA.....	GRANGE MUTUAL CASUALTY COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	14303.....	39-0367560.....				INTEGRITY MUTUAL INSURANCE COMPANY.....	.WI.....	.UDP.....	GRANGE MUTUAL CASUALTY COMPANY.....	BOARD.....	.....0.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	11982.....	42-1610213.....				GRANGE PROPERTY & CASUALTY INSURANCE COMPANY.....	.OH.....	.IA.....	GRANGE MUTUAL CASUALTY COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	12986.....	41-2236417.....				INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY.....	.WI.....	.IA.....	INTEGRITY MUTUAL INSURANCE COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
00267.....	GRANGE MUTUAL CASUALTY GROUP.....	14917.....	46-1454886.....				GRANGE LIFE REINSURANCE COMPANY.....	.VT.....	.DS.....	GRANGE LIFE INSURANCE COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
		00000.....	31-1145043.....				GRANGEAMERICA.....	.OH.....	.NIA.....	GRANGE MUTUAL CASUALTY COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
		00000.....	31-1193707.....				NORTHVIEW INSURANCE AGENCY.....	.OH.....	.DS.....	GRANGE LIFE INSURANCE COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
		00000.....	35-1958976.....				T.G. INSURANCE AGENCY.....	.OH.....	.NIA.....	TRUSTGARD INSURANCE COMPANY.....	OWNERSHIP.....	.....100.0	GRANGE MUTUAL CASUALTY COMPANY.....	......0
														......0

Asterisk	Explanation
1	Reporting Entity.....

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.....

Explanation:

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

Bar Code:

1.



712182013490000001

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712182013365000001

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SCHEDULE A – VERIFICATION

Real Estate

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

SCHEDULE B – VERIFICATION

Mortgage Loans

	1	2
	Year To Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and mortgage interest points and commitment fees		0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		0
10. Deduct current year's other than temporary impairment recognized		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)	0	0
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)	0	0
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	0	0

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation		0
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		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

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	257,966,477	238,826,724
2. Cost of bonds and stocks acquired	33,263,776	61,175,290
3. Accrual of discount	49,794	297,550
4. Unrealized valuation increase (decrease)	0	2,983,017
5. Total gain (loss) on disposals	1,075,225	726,887
6. Deduct consideration for bonds and stocks disposed of	26,589,687	44,984,624
7. Deduct amortization of premium	268,719	1,058,367
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)	265,496,866	257,966,477
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	265,496,866	257,966,477

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	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. Class 1 (a).....	213,018,005	30,879,196	28,413,532	(533,492)	214,950,177	0	0	213,018,005
2. Class 2 (a).....	36,045,177	5,660,330	4,670,960	221,939	37,256,486	0	0	36,045,177
3. Class 3 (a).....	6,093,449	998,124	1,213,153	754,392	6,632,813	0	0	6,093,449
4. Class 4 (a).....	5,119,669	1,186,394	708,714	(465,801)	5,131,549	0	0	5,119,669
5. Class 5 (a).....	0				0	0	0	0
6. Class 6 (a).....	0				0	0	0	0
7. Total Bonds	260,276,301	38,724,044	35,006,359	(22,962)	263,971,024	0	0	260,276,301
PREFERRED STOCK								
8. Class 1	0				0	0	0	0
9. Class 2	0				0	0	0	0
10. Class 3	0				0	0	0	0
11. Class 4	0				0	0	0	0
12. Class 5	0				0	0	0	0
13. Class 6	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	260,276,301	38,724,044	35,006,359	(22,962)	263,971,024	0	0	260,276,301

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$4,707,955 ; NAIC 2 \$;
NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1
Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	4,707,955	XXX	4,707,955	975	

SCHEDULE DA - VERIFICATION
Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	8,543,621	2,030,582
2. Cost of short-term investments acquired	5,711,231	13,814,417
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	9,546,897	7,301,378
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).....	4,707,955	8,543,621
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,707,955	8,543,621

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
Bonds - U.S. Governments									
313382-AC-7	Federal Home Loan Bank Call 1.000% 02/		02/06/2013	Huntington Investment Co.		2,000,000	2,000,000		1FE
313382-AP-8	Federal Home Loan Bank Call 1.000% 02/		02/06/2013	National Financial Services		3,000,000	3,000,000		1
313382-D9-1	Federal Home Loan Bank Call 1.000% 03/		03/04/2013	Huntington Investment Co.		1,000,000	1,000,000		1FE
313382-N6-6	Federal Home Loan Bank Call 1.000% 04/		03/25/2013	Huntington Investment Co.		500,000	500,000		1FE
3136G1-JP-5	FNMA Call 1.500% 04/18/28		03/25/2013	Stifel Nicolaus & Co.		1,000,000	1,000,000		1FE
912828-SV-3	United States Treasury Note 1.750% 05/		03/13/2013	Stifel Nicolaus & Co.		1,120,813	1,135,000	6,529	1FE
0599999 - Bonds - U.S. Governments						8,620,813	8,635,000	6,529	XXX
Bonds - U.S. Special Revenue									
196632-HE-6	Colorado Springs, CO BAB 6.013% 11/15/		03/08/2013	Raymond James & Associates		1,579,360	1,260,000	24,834	1FE
3136A7-SU-7	FNR 2012-91 KL 3.500% 08/25/32		02/21/2013	Stifel Nicolaus & Co.		3,511,035	3,355,828	8,157	1
3136AA-CD-5	FNR 2012-131DZ 2.500% 05/25/41		01/08/2013	Sterne, Agee & Leach		792,297	792,793	551	1FE
3136AB-C7-6	FNR 2013-5 MB 2.000% 02/25/43		02/26/2013	Maxwell Simon Inc.		2,985,604	2,982,808		1FE
3136AB-CL-5	FNR 2012-147 TD 2.000% 01/25/33		01/29/2013	Sterne, Agee & Leach		2,002,089	1,993,988	3,323	1FE
3137A6-QZ-8	FHR 3816 HA 3.500% 11/15/25		02/26/2013	Stifel Nicolaus & Co.		836,026	781,561		1FE
3137AX-RX-3	FHR 4154 PD 3.500% 01/15/43		02/12/2013	Stifel Nicolaus & Co.		1,730,000	1,730,000	2,355	1FE
3137AY-TH-4	FHR 4163 CW 3.500% 04/15/40		02/27/2013	Sterne, Agee & Leach		2,098,106	1,990,052	580	1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Government and Their Political Subdivisions						15,534,517	14,887,031	39,799	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
029163-AD-4	Munich Re America Copr NC 7.450% 12/15		02/05/2013	National Financial Services		1,012,635	750,000	8,226	1FE
032511-AN-7	Anadarko Petroleum Corp NC 7.200% 03/1		02/25/2013	Raymond James & Associates		619,185	500,000	16,300	2FE
044209-AN-4	Ashland Inc 144A 4.750% 08/15/22		02/21/2013	Citigroup Global Markets		69,341	70,000	102	3FE
04939M-AG-4	Atlas Pipeline Partners 144A-Call 6.62		03/11/2013	Citigroup Global Markets		21,050	20,000	611	4FE
04939M-AH-2	Atlas Pipeline Partners 144A-Call 5.87		02/19/2013	First Union Capital		20,000	20,000	36	4FE
053773-AU-1	Avis Budget Car Rental 144A-Call 5.500		03/19/2013	Barclays Capital		15,000	15,000		4FE
1248EP-BC-6	CCO Holdings 144A-Call 5.750% 09/01/23		03/05/2013	DBAB		50,438	50,000		3FE
12505B-AA-8	CBRE Services Inc Call 5.000% 03/15/23		03/11/2013	Merrill Lynch		25,000	25,000		4FE
12641L-BU-6	CSX Corp. NC 6.800% 12/01/28		03/04/2013	National Financial Services		1,324,520	1,000,000	18,133	2FE
12686C-BB-4	Cablevision Systems NC 5.875% 09/15/22		02/26/2013	Credit Suisse First Boston		9,825	10,000	251	4FE
156700-AW-6	Centurytel Inc NC 5.625% 04/01/20		03/19/2013	Credit Suisse First Boston		45,675	45,000	7	3FE
165167-CH-8	Chesapeake Energy Call 6.775% 03/15/19		01/14/2013	Credit Agricole Securities		110,963	110,000	2,526	3FE
18538R-AF-0	Clearwater Paper Corp 144A-Call 4.500%		01/17/2013	Goldman Sachs		10,000	10,000		3FE
22025Y-AL-4	Corrections Corp 144A-NC 4.125% 04/01/		03/21/2013	Merrill Lynch		125,000	125,000		3FE
23283P-AA-2	Cyrusone LP 144A-Call 6.375% 11/15/22		03/21/2013	Merrill Lynch		31,650	30,000	669	4FE
247126-AH-8	Delphi Automotive Systems Call 5.000%		02/11/2013	J P Morgan Securities		35,000	35,000		3FE
251799-AA-0	Devon Energy Corporation NC 7.950% 04/		02/07/2013	Keybanc Capital Markets		1,056,090	750,000	19,378	2FE
25470X-AJ-4	Dish DBS Corp NC 5.875% 07/15/22		02/12/2013	Morgan Stanley		36,750	35,000	171	3FE
269871-AA-7	Eagle Spinco Inc 144A-Call 4.625% 02/1		01/17/2013	Barclays Capital		10,000	10,000		3FE
29444U-AM-8	Equinix Inc Call 5.375% 04/01/23		03/01/2013	Various		135,510	135,000	4	3FE
36159R-AF-0	Geo Group Inc 144A-Call 5.125% 04/01/2		03/12/2013	Merrill Lynch		40,000	40,000		4FE
369300-AM-0	General Cable Corp 144A-Call 5.750% 10		03/11/2013	Various		51,594	50,000	1,192	4FE
373200-AY-0	Georgia Gulf Corp. 144A-Call 4.875% 05		01/17/2013	Barclays Capital		30,000	30,000		3FE
384313-AC-6	Graftech International Ltd 144A-Call 6		03/07/2013	J P Morgan Securities		46,913	45,000	893	3FE
48123V-AB-8	J2 Global Communications Call 8.000% 0		02/27/2013	Merrill Lynch		69,225	65,000	477	4FE
521865-AT-2	Lear Corporation 144A-Call 4.750% 01/1		01/14/2013	Citigroup Global Markets		25,000	25,000		3FE
526057-BM-5	Lennar Corp. 144A-Call 4.750% 11/15/22		02/22/2013	Various		63,376	65,000	937	3FE
52736R-BB-7	Levi Strauss & Co. Call 7.625% 05/15/2		02/25/2013	Jefferies		16,388	15,000	327	4FE
591709-AM-2	Metropcs Wireless 144A-Call 6.250% 04/		03/08/2013	DBAB		15,000	15,000		4FE
591709-AP-5	Metropcs Wireless 144A-Call 6.625% 04/		03/11/2013	Various		156,575	155,000		4FE
626717-AD-4	Murphy Oil Corp Call 4.000% 06/01/22		01/29/2013	Stifel Nicolaus & Co.		742,253	750,000	5,000	2FE
64126X-AA-0	Neustar, Inc 144A-Call 4.500% 01/15/23		01/11/2013	J P Morgan Securities		15,000	15,000		3FE
693656-AA-8	Phillips Van Heusen Corp Call 4.500% 1		03/07/2013	J P Morgan Securities		94,525	95,000	974	3FE
71672V-AA-7	Petrologistics 144A-Call 6.250% 04/01/		03/22/2013	Morgan Stanley		10,000	10,000		4FE
73179P-AJ-5	Polyone Corp 144A 5.250% 03/15/23		02/13/2013	Merrill Lynch		20,000	20,000		3FE
829259-AK-6	Sinclair Television Group 144A-Call 5		03/19/2013	Various		80,000	80,000		4FE
852061-AR-1	Sprint Corp. NC 7.000% 08/15/20		03/14/2013	Credit Suisse First Boston		49,556	45,000	298	4FE
88033G-BX-7	Tenet Healthcare Corporation 144A 4.50		01/22/2013	Merrill Lynch		100,000	100,000		3FE
89078W-AC-3	Tops Holding Corp 144A-Call 8.875% 12/		01/24/2013	Merrill Lynch		74,100	70,000	456	4FE
897050-AA-8	Tronox Finance 144A-Call 6.375% 08/15/		01/03/2013	DBAB		30,600	30,000	733	4FE

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STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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. Governments																					
36202D-5P-2	GNMA IT 3554 4.500%		05/20/34	Stifel Nicolaus & Co.		1,188,986	1,095,840	1,104,058	1,103,914		(136)		(136)		1,103,778		85,208	85,208	8,219	05/20/2034	1
36202D-5P-2	GNMA IT 3554 4.500%		05/20/34	Paydown		30,028	30,028	30,253	30,249		(221)		(221)		30,028			0	113	05/20/2034	1
36204D-5J-4	GNMA Pool 367249 6.500%		12/15/23	Paydown		16,040	16,040	16,792	16,610		(570)		(570)		16,040			0	245	12/15/2023	1
36205G-AD-3	GNMA Pool 389804 5.000%		01/15/33	Paydown		1,171	1,171	1,173	1,173		(2)		(2)		1,171			0	10	01/15/2033	1
38373T-Z2-4	GNR 2002-15 PC 5.500%		11/20/31	Paydown		16,400	16,400	15,722	16,301		99		99		16,400			0	155	11/20/2031	1
38374E-DF-1	GNR 2003-102 MU 4.250%		01/20/33	Paydown		16,968	16,968	16,952	16,933		35		35		16,968			0	121	01/20/2033	1
38374E-ZM-2	GNR 2003-116 JD 5.000%		11/20/32	Paydown		369,887	369,887	365,090	367,957		1,930		1,930		369,887			0	3,025	11/20/2032	1
38374F-W6-7	GNR 2004-21 PC 5.000%		04/20/33	Paydown		135,280	135,280	133,462	134,534		746		746		135,280			0	1,128	04/20/2033	1
38378C-RT-6	GNR 2012-13 EG 2.000%		10/20/40	Paydown		19,593	19,593	19,816	19,762		(169)		(169)		19,593			0	66	10/20/2040	1
38378D-BL-8	GNR 2012-17 CD 4.000%		09/20/40	Paydown		18,345	18,345	19,967	19,384		(1,039)		(1,039)		18,345			0	124	09/20/2040	1
38378G-CY-2	GNR 2012-134 EA 3.000%		11/20/42	Paydown		33,724	33,724	35,346	35,342		(1,618)		(1,618)		33,724			0	130	11/20/2042	1
0599999 - Bonds - U.S. Governments						1,846,421	1,753,274	1,758,633	1,762,159	0	(946)	0	(946)	0	1,761,213	0	85,208	85,208	13,336	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31281B-MU-1	FG N31271 4.500%		01/01/36	Paydown		21,157	21,157	21,402	21,392		(235)		(235)		21,157			0	144	01/01/2036	1
31281B-TW-0	FG N31465 5.000%		11/01/37	Paydown		32,323	32,323	33,116	33,107		(784)		(784)		32,323			0	251	11/01/2037	1
3128HX-SS-5	FHS 268 30 3.000%		08/15/42	Paydown		23,149	23,149	24,104	24,090		(941)		(941)		23,149			0	119	08/15/2042	1
3128K9-QY-3	FGLMC Pool A48571 6.000%		05/01/36	Paydown		54,559	54,559	54,525	54,523		36		36		54,559			0	772	05/01/2036	1
3128KJ-CZ-3	FGLMC Pool A55488 5.500%		12/01/36	Paydown		52,153	52,153	51,941	51,945		209		209		52,153			0	429	12/01/2036	1
3128KJ-WA-6	FGLMC Pool A56041 5.500%		01/01/37	Paydown		17,622	17,622	17,509	17,511		111		111		17,622			0	168	01/01/2037	1
3128MJ-BW-9	FGLMC Pool G08052 5.500%		04/01/35	Paydown		55,594	55,594	55,325	55,329		265		265		55,594			0	510	04/01/2035	1
3128P7-RY-1	FG C91403 3.500%		03/01/32	Paydown		77,118	77,118	83,023	82,933		(5,815)		(5,815)		77,118			0	436	03/01/2032	1
3128P7-S2-0	FG C91437 3.500%		04/01/32	Paydown		43,494	43,494	45,723	45,675		(2,181)		(2,181)		43,494			0	245	04/01/2032	1
31292H-NB-6	FGLMC Pool #C01286 6.000%		01/01/32	Paydown		5,879	5,879	5,798	5,802		77		77		5,879			0	59	01/01/2032	1
31294W-A7-6	FG E02730 4.000%		10/01/25	Paydown		95,111	95,111	98,945	98,763		(3,652)		(3,652)		95,111			0	635	10/01/2025	1
31335H-Q2-2	FHLMC Pool #C90473 6.500%		08/01/21	Paydown		1,336	1,336	1,355	1,350		(14)		(14)		1,336			0	18	08/01/2021	1
3133TK-G7-9	FHR 2141 E NAS FGLMC 7.0 6.600%		04/15	Paydown		3,127	3,127	3,177	3,138		(12)		(12)		3,127			0	30	04/15/2029	1
31359W-L8-4	FNMA Call 6.000%		04/18/36	FTN Financial		2,307,280	2,000,000	2,062,550	2,029,407		(809)		(809)		2,028,599		278,681	278,681	36,000	04/18/2036	1
3136A6-AW-4	FNR 2012-52 NB 3.500%		12/25/39	Paydown		147,978	147,978	156,573	154,321		(6,344)		(6,344)		147,978			0	720	12/25/2039	1
3136A7-SU-7	FNR 2012-91 KL 3.500%		08/25/32	Paydown		25,664	25,664	26,851			(1,187)		(1,187)		25,664			0	75	08/25/2032	1
3136AA-CD-5	FNR 2012-131DZ 2.500%		05/25/41	Paydown		135,650	135,650	135,565			85		85		135,650			0	423	05/25/2041	1FE
3136AB-CL-5	FNR 2012-147 TD 2.000%		01/25/33	Paydown		12,327	12,327	12,377			(50)		(50)		12,327			0	31	01/25/2033	1FE
3136FT-5N-5	FNMA Call 1.250%		03/22/27	Call	100.0000	1,000,000	1,000,000	1,000,000	1,000,000		0		0		1,000,000			0	6,250	03/22/2027	1
3136FT-6P-9	FNMA Call 2.000%		03/29/32	Call	100.0000	1,000,000	1,000,000	999,500	999,520		480		480		1,000,000			0	10,000	03/29/2032	1

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31371J-Q7-2	FNMA Pool 253478 8.000% 09/01/20		03/01/2013	Paydown		259	259	262	260		(2)		(2)		259			0	3	09/01/2020	1
31371J-S8-8	FNMA Pool 253543 7.000% 11/01/20		03/01/2013	Paydown		378	378	374	375		3		3		378			0	4	11/01/2020	1
31371K-UA-7	FNMA Pool 254477 5.500% 10/01/32		03/01/2013	Paydown		32,089	32,089	31,725	31,735		353		353		32,089			0	285	10/01/2032	1
31371L-DU-0	FNMA Pool 254915 4.500% 09/01/23		03/01/2013	Paydown		18,382	18,382	17,877	17,938		445		445		18,382			0	143	09/01/2023	1
31371L-HE-2	FNMA Pool 255029 5.000% 12/01/23		03/01/2013	Paydown		16,356	16,356	16,325	16,322		34		34		16,356			0	130	12/01/2023	1
31371L-HT-9	FNMA Pool 255042 4.500% 11/01/23		03/01/2013	Paydown		16,102	16,102	15,669	15,722		380		380		16,102			0	95	11/01/2023	1
31371N-CM-5	FN 256676 5.500% 04/01/27		03/01/2013	Paydown		101,600	101,600	108,808	108,583		(6,983)		(6,983)		101,600			0	834	04/01/2027	1
31371N-SQ-9	FN 257126 5.500% 02/01/23		03/01/2013	Paydown		49,531	49,531	53,648	53,321		(3,791)		(3,791)		49,531			0	384	02/01/2023	1
3137A3-JW-0	FHR 3753 AS 3.500% 11/15/25		03/01/2013	Paydown		139,850	139,850	144,286	142,285		(2,434)		(2,434)		139,850			0	720	11/15/2025	1
3137A3-PN-3	FHR 3762 GM 3.500% 08/15/28		03/01/2013	Paydown		89,054	89,054	91,834	89,921		(867)		(867)		89,054			0	511	08/15/2028	1
3137A5-WW-0	FHR 3786 WA 4.000% 12/15/28		03/01/2013	Paydown		82,025	82,025	84,309	82,875		(851)		(851)		82,025			0	513	12/15/2028	1
3137A8-XZ-6	FHR 3844 DA 4.500% 10/15/39		03/01/2013	Paydown		198,120	198,120	211,339	205,036		(6,916)		(6,916)		198,120			0	1,470	10/15/2039	1
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		03/01/2013	Paydown		33,129	33,129	34,264	33,810		(681)		(681)		33,129			0	137	10/15/2026	1
3137AN-QF-5	FHR 4036 PA 2.750% 04/15/41		03/01/2013	Paydown		115,259	115,259	118,847	116,595		(1,337)		(1,337)		115,259			0	425	04/15/2041	1
3137AN-VY-8	FHR 4031 LE 2.000% 10/15/29		03/01/2013	Paydown		71,457	71,457	72,540	72,067		(610)		(610)		71,457			0	247	10/15/2029	1
3137AU-U9-8	FHR 4117 VC 3.000% 10/15/32		03/01/2013	Paydown		32,314	32,314	34,738	34,690		(2,376)		(2,376)		32,314			0	162	10/15/2032	1
31392E-SX-9	FNR 2002-59 B 5.500% 09/25/17		03/01/2013	Paydown		8,175	8,175	8,320	8,186		(12)		(12)		8,175			0	71	09/25/2017	1
31392W-UQ-1	FHR 2510 NM 5.000% 03/15/32		03/01/2013	Paydown		41,957	41,957	43,097	41,965		(8)		(8)		41,957			0	330	03/15/2032	1
31393A-GG-6	FNR 2003-28 GA 4.000% 10/25/32		03/01/2013	Paydown		26,538	26,538	26,117	26,411		127		127		26,538			0	189	10/25/2032	1
31393B-QC-2	FNR 2003-37 QD 5.000% 05/25/32		03/01/2013	Paydown		81,057	81,057	80,525	80,770		286		286		81,057			0	687	05/25/2032	1
31393J-HC-5	FHR 2553 GB 5.000% 01/15/18		03/01/2013	Paydown		119,811	119,811	119,338	119,532		278		278		119,811			0	976	01/15/2018	1
31393Q-JL-7	FHR 2619 PE 5.500% 11/15/31		03/01/2013	Paydown		193,321	193,321	193,321	193,321		0		0		193,321			0	1,776	11/15/2031	1
31393V-MQ-1	FHR 2628 AB 4.500% 06/15/18		03/01/2013	Paydown		36,179	36,179	35,207	35,943		236		236		36,179			0	250	06/15/2018	1
31394B-UA-0	FNR 2004-90 YB 4.000% 07/25/32		01/01/2013	Paydown		14,823	14,823	14,327	14,778		44		44		14,823			0	49	07/25/2032	1
31394B-W4-2	FNR 2004-95 EA 4.500% 08/25/33		03/01/2013	Paydown		198,677	198,677	206,251	199,907		(1,231)		(1,231)		198,677			0	1,516	08/25/2033	1
31394C-V7-4	FNR 2005-35 VG 5.000% 04/25/16		01/01/2013	Paydown		11,342	11,342	11,249	11,303		38		38		11,342			0	47	04/25/2016	1
31394H-AY-7	FHR 2669 DG 4.500% 11/15/32		03/01/2013	Paydown		106,214	106,214	96,522	104,877		1,337		1,337		106,214			0	633	11/15/2032	1
31394P-RU-9	FHR 2744 TU 5.500% 05/15/32		03/01/2013	Paydown		67,065	67,065	65,200	66,582		483		483		67,065			0	612	05/15/2032	1
31394X-WZ-5	FHR 2799 ME 5.000% 08/15/32		03/01/2013	Paydown		116,322	116,322	115,541	116,005		317		317		116,322			0	892	08/15/2032	1
31395A-C8-6	FHR 2806 AC 5.000% 01/15/33		03/01/2013	Paydown		29,397	29,397	29,291	29,336		61		61		29,397			0	233	01/15/2033	1
31395E-YP-6	FHR 2835 HB 5.500% 08/15/24		03/01/2013	Paydown		58,186	58,186	60,477	59,244		(1,058)		(1,058)		58,186			0	530	08/15/2024	1
31396G-2D-2	FHR 3083 UA 4.500% 12/15/23		03/01/2013	Paydown		979,366	979,366	983,268	978,417		949		949		979,366			0	6,953	12/15/2023	1
31396J-2L-8	FHR 3127 CY 5.500% 03/15/26		03/01/2013	Paydown		61,263	61,263	63,714	62,236		(973)		(973)		61,263			0	551	03/15/2026	1

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY

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										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31396P-ZR-5...	FNR 2007-14 VB 4.500% 09/25/31 FHR 3306 PD 5.500%		03/01/2013	Paydown		852,872	852,872	910,441	865,892		(13,019)		(13,019)		852,872			0	5,979	09/25/2031	1
31397G-J7-6...	04/15/35 FNR 2008-24 AV 5.000%		03/01/2013	Paydown		305,760	305,760	297,769	303,888		1,872		1,872		305,760			0	2,924	04/15/2035	1
31397L-DQ-9...	03/25/19 FNR 2011-42 VA 4.500%		03/01/2013	Paydown		44,249	44,249	44,249	44,249				0		44,249			0	369	03/25/2019	1
31397S-ZF-4...	06/25/22 FNR 2011-49 CA 3.500%		03/01/2013	Paydown		9,508	9,508	10,065	9,599		(91)		(91)		9,508			0	71	06/25/2022	1
31397U-GT-0...	12/25/28 FNMA Pool 722925 5.000%		03/01/2013	Paydown		45,888	45,888	46,720	46,169		(281)		(281)		45,888			0	244	12/25/2028	1
31402A-D6-0...	07/01/23 FNMA Pool 735676 5.000%		03/01/2013	Paydown		3,627	3,627	3,674	3,668		(42)		(42)		3,627			0	30	07/01/2023	1
31402R-JV-2...	07/01/35 FNMA Pool 745353 5.500%		03/01/2013	Paydown		76,940	76,940	79,681	79,575		(2,635)		(2,635)		76,940			0	626	07/01/2035	1
31403D-BW-8...	03/01/36 FNMA Pool 745516 5.500%		03/01/2013	Paydown		87,726	87,726	85,341	85,392		2,334		2,334		87,726			0	781	03/01/2036	1
31403D-GZ-6...	05/01/36 FNMA Pool 745851 6.000%		03/01/2013	Paydown		58,949	58,949	58,875	58,869		80		80		58,949			0	534	05/01/2036	1
31403D-TG-4...	09/01/36 FNMA Pool 762614 5.000%		03/01/2013	Paydown		38,453	38,453	38,802	38,792		(339)		(339)		38,453			0	378	09/01/2036	1
31404A-GX-6...	12/01/23 FN 76996 5.000%		03/01/2013	Paydown		46,591	46,591	47,202	47,077		(486)		(486)		46,591			0	387	12/01/2023	1
31404S-GD-1...	04/01/34 FNMA Pool 840843 5.500%		03/01/2013	Paydown		55,431	55,431	57,562	57,484		(2,052)		(2,052)		55,431			0	457	04/01/2034	1
31407U-EQ-6...	12/01/35 FNMA Pool 881399 6.000%		03/01/2013	Paydown		15,781	15,781	15,505	15,508		273		273		15,781			0	164	12/01/2035	1
31409X-GG-8...	05/01/36 FNMA Pool 903004 5.500%		03/01/2013	Paydown		28,159	28,159	28,023	28,023		136		136		28,159			0	234	05/01/2036	1
31411B-GM-9...	12/01/36 FNMA Pool 909900 5.500%		03/01/2013	Paydown		34,456	34,456	34,257	34,259		197		197		34,456			0	269	12/01/2036	1
31411J-3H-7...	03/01/37 FN 995517 5.500%		03/01/2013	Paydown		68,082	68,082	67,411	67,421		661		661		68,082			0	571	03/01/2037	1
31416B-4A-3...	01/01/24 FN MA0776 4.500%		03/01/2013	Paydown		49,181	49,181	53,169	52,972		(3,791)		(3,791)		49,181			0	465	01/01/2024	1
31417Y-2J-5...	06/01/31 FN MA0804 4.000%		03/01/2013	Paydown		109,635	109,635	115,528	115,366		(5,731)		(5,731)		109,635			0	843	06/01/2031	1
31417Y-3N-5...	07/01/31 FN MA0563 4.000%		03/01/2013	Paydown		64,725	64,725	66,646	66,580		(1,855)		(1,855)		64,725			0	406	07/01/2031	1
31417Y-TV-9...	11/01/30 FN MA0667 4.000%		03/01/2013	Paydown		109,995	109,995	113,432	113,298		(3,304)		(3,304)		109,995			0	714	11/01/2030	1
31417Y-W5-2...	10/01/30 FN MA0667 4.000%		01/29/2013	Stifel Nicolaus & Co.		2,288,645	2,156,556	2,153,187	2,153,079		(241)		(241)		2,152,837		135,808	135,808	14,377	10/01/2030	1
31417Y-W5-2...	10/01/30 FN MA1059 3.500%		01/01/2013	Paydown		63,497	63,497	63,398	63,395		102		102		63,497			0	212	10/01/2030	1
31418A-E9-5...	05/01/32 FN MA1029 3.500%		03/01/2013	Paydown		46,070	46,070	48,763	48,707		(2,637)		(2,637)		46,070			0	267	05/01/2032	1
31418A-EB-0...	04/01/32 Morehead St Univ, KY BAB		03/01/2013	Paydown		54,118	54,118	56,900	56,842		(2,724)		(2,724)		54,118			0	301	04/01/2032	1
616640-CF-3...	Call 6.000% 1		02/05/2013	Stephens Inc.		1,104,110	1,000,000	993,520	994,241		28		28		994,270		109,840	109,840	16,167	11/01/2026	1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						13,919,569	13,376,090	13,568,092	13,299,502	0	(79,056)	0	(79,056)	0	13,395,239	0	524,330	524,330	127,443	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
02005N-AF-7...	4.500% 02/11/14 Aly Financial Inc NC		03/21/2013	Barclays Capital		56,375	55,000	55,344	55,142		(29)		(29)		55,113		1,262	1,262	1,547	02/11/2014	4FE
02005N-AJ-9...	7.500% 09/15/20 Citigroup Global Markets		03/11/2013			36,600	30,000	29,588	29,604		6		6		29,610		6,990	6,990	1,119	09/15/2020	4FE
03077J-AB-6...	7.000% 05/20 Amerigas Finance LLC Call		01/11/2013	Merrill Lynch		22,350	20,000	20,400	20,387		(1)		(1)		20,385		1,965	1,965	218	05/20/2022	3FE
03232P-AA-6...	5.625% 11/30/20 Amsurg Corp 144A-Call		01/30/2013	Bank of New York		36,925	35,000	35,000	35,000				0		35,000		1,925	1,925	405	11/30/2020	4FE
044209-AN-4...	08/15/22 Ashland Inc 144A 4.750%		03/11/2013	Goldman Sachs		71,400	70,000	69,341			3		3		69,344		2,056	2,056	268	08/15/2022	3FE
04939M-AE-9...	Atlas Pipeline Partners Call 8.750% 06		02/11/2013	Redemption	104.1680	15,625	15,000	15,000	15,000		625		625		15,625			0	654	06/15/2018	4FE

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04939W-AH-2...	Atlas Pipeline Partners 144A-Call 5.87%		03/11/2013...	Citigroup Global Markets...		20,075	20,000	20,000					.0		20,000		.75	.75	108	08/01/2023...	4FE...
090613-AF-7...	Biomet Inc 144A-Call 6.500% 08/01/20...		01/10/2013...	Merrill Lynch...		10,775	10,000	10,000	10,000				.0		10,000		.775	.775	283	08/01/2020...	4FE...
09062X-AA-1...	Biogen Idec Inc NC 6.000% 03/01/13...		03/01/2013...	Maturity...		500,000	500,000	503,310	500,162	(162)			(162)		500,000			.0	15,000	03/01/2013...	2FE...
1248EP-AS-2...	CCO Holdings Call 7.000% 01/15/19...		03/05/2013...	DBAB...		108,250	100,000	103,678	103,218	(111)			(111)		103,107		5,143	5,143	4,531	01/15/2019...	3FE...
12527G-AB-9...	CF Industries Inc NC 7.125% 05/01/20...		01/25/2013...	Jefferies...		50,250	40,000	46,863	45,933	(55)			(55)		45,878		4,372	4,372	705	05/01/2020...	2FE...
12543D-AR-1...	Community Health Systems Call 5.125% 0...		02/07/2013...	Goldman Sachs...		57,888	55,000	55,000	55,000				.0		55,000		2,888	2,888	1,370	08/15/2018...	3FE...
126650-BQ-2...	CVS Corp. PT-NC 6.943% 01/10/30...		03/10/2013...	Redemption 100.0000...		3,426	3,426	3,494	3,486	(60)			(60)		3,426			.0	40	12/10/2029...	2FE...
14987B-AA-1...	CC Holdings 144A-Call 7.750% 05/01/17...		01/10/2013...	Call 106.0690...		10,607	10,000	9,709	9,819	.788			.788		10,607			.0	149	05/01/2017...	3FE...
165167-CH-8...	Chesapeake Energy Call 6.775% 03/15/19...		03/13/2013...	Barclays Capital...		57,681	55,000	55,481		(481)			(481)		55,000		2,681	2,681	1,894	03/15/2019...	3FE...
165258-AA-2...	Chesapeake Oil 144A-Call 6.625% 11/15/...		01/14/2013...	Various...		38,188	40,000	39,550	39,603		.2		.2		39,605		(1,418)	(1,418)	455	11/15/2019...	3FE...
172441-AW-7...	Cinemark USA Inc 144A- Call 5.125% 12/1...		01/28/2013...	Various...		10,250	10,000	10,000	10,000				.0		10,000		250	250	61	12/15/2022...	4FE...
17453B-AW-1...	Frontier Communications NC 7.125% 03/1...		03/19/2013...	Citigroup Global Markets...		97,455	90,000	91,031	90,981	(24)			(24)		90,958		6,497	6,497	3,072	03/15/2019...	3FE...
18538R-AF-0...	Clearwater Paper Corp 144A-Call 4.500%		01/17/2013...	Various...		10,050	10,000	10,000	10,000				.0		10,000		50	50		02/01/2023...	3FE...
189054-AF-6...	Clorox Co. California NC 5.000% 01/15/...		01/29/2013...	Goldman Sachs...		1,075,020	1,000,000	1,019,860	1,004,879	(195)			(195)		1,004,685		70,335	70,335	27,222	01/15/2015...	2FE...
22282E-AE-2...	Covanta Holdings Corp Call 6.375% 10/0...		03/19/2013...	Stifel Nicolaus & Co.		81,656	75,000	76,050	75,994	(16)			(16)		75,978		5,678	5,678	2,271	10/01/2022...	3FE...
228227-BC-7...	Crown Castle 144A 5.250% 01/15/23...		01/28/2013...	Credit Lyonnais Securities...		10,625	10,000	10,000	10,000				.0		10,000		625	625	155	01/15/2023...	4FE...
247126-AH-8...	Delphi Automotive Systems Call 5.000%		03/11/2013...	Morgan Stanley...		36,750	35,000	35,000	35,000				.0		35,000		1,750	1,750	146	02/15/2023...	3FE...
25470X-AJ-4...	Dish DBS Corp NC 5.875% 07/15/22...		01/09/2013...	Barclays Capital...		92,013	85,000	84,913	84,922	.1			.1		84,923		7,090	7,090	3,301	07/15/2022...	3FE...
26875P-AH-4...	EOG Resources Inc. NC 2.500% 02/01/16...		02/12/2013...	BNP Paribas Securities...		1,043,250	1,000,000	997,360	998,378	.62			.62		998,440		44,810	44,810	13,472	02/01/2016...	1FE...
269871-AA-7...	Eagle Spinco Inc 144A- Call 4.625% 02/1...		02/04/2013...	Stephens Inc...		10,025	10,000	10,000	10,000				.0		10,000		25	25	.9	02/15/2021...	3FE...
270321-AC-6...	Earthlink Inc Call 8.875% 05/15/19...		02/20/2013...	Barclays Capital...		5,300	5,000	4,988	4,989	.0			.0		4,989		311	311	123	05/15/2019...	4FE...
31409J-SF-8...	FNMA Pool 872718 6.000% 06/01/36...		03/01/2013...	Credit Suisse First Boston...		57,610	57,610	57,213	57,220				.390		57,610			.0	496	06/01/2036...	1...
314300-BA-4...	Felcor Lodging LP NC 10.000% 10/01/14...		01/01/2013...	Paydown...		18,570	16,000	16,320	16,145				2,425		18,570			.0	400	10/01/2014...	4FE...
35671D-AU-9...	Freeport-McMoran Cooper - B Call 3.550%		02/11/2013...	Call 116.0644...		488,550	500,000	485,725	486,622		147		147		486,770		1,780	1,780	8,037	03/01/2022...	2FE...
35906A-AM-0...	Frontier Communications Corp 7.125% 01...		02/14/2013...	Sterne, Agee & Leach...		20,518	20,000	20,125	20,120	(1)			(1)		20,119		398	398	732	01/15/2023...	3FE...
37045X-AB-2...	General Motors Finl Co Call 6.750% 06/...		02/11/2013...	Various...		63,525	55,000	57,050	56,823	(35)			(35)		56,788		6,737	6,737	753	06/01/2018...	3FE...
404119-BD-0...	HCA-The Healthcare Company Call 9.875%		03/08/2013...	J P Morgan Securities...		47,222	45,000	47,540	46,635	.587			.587		47,222			.0	2,506	02/15/2017...	3FE...
404121-AC-9...	HCA Inc NC 6.500% 02/15/20...		03/12/2013...	Call 104.9380...		197,750	175,000	175,561	175,491	(11)			(11)		175,480		22,270	22,270	6,635	02/15/2020...	3FE...
423074-AF-0...	HJ Heinz Co NC 6.375% 07/15/28...		03/07/2013...	Jefferies...		525,625	500,000	609,350	606,125	(924)			(924)		605,201		(79,576)	(79,576)	20,984	07/15/2028...	2FE...
44107T-AT-3...	Host Hotels & Resorts Call-REITS 4.750%		03/21/2013...	National Financial Services...		59,263	55,000	58,025	57,981	(54)			(54)		57,927		1,336	1,336	1,647	03/01/2023...	3FE...
45974V-B7-2...	Intl Lease Finance Corp NC 6.375% 03/2...		01/10/2013...	Barclays Capital...		17,136	17,000	15,236	16,850		25		25		16,875		261	261	331	03/25/2013...	3FE...
591894-BU-3...	Metropolitan Edison NC 4.950% 03/15/13...		03/15/2013...	Merrill Lynch...		1,000,000	1,000,000	1,007,990	1,000,217	(217)			(217)		1,000,000			.0	24,750	03/15/2013...	2FE...
617446-HR-3...	Morgan Stanley NC 5.300% 03/01/13...		03/01/2013...	Maturity...		1,000,000	1,000,000	1,011,600	1,000,238	(238)			(238)		1,000,000			.0	26,500	03/01/2013...	2FE...

E05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
64126X-AA-0...	Neustar, Inc 144A-Call 4.500% 01/15/23		01/15/2013	Jefferies		15,019	15,000	15,000					0		15,000		19	19		01/15/2023	3FE
665789-AV-5...	Northern States Power NC 5.250% 10/01/...		02/11/2013	National Financial Services		1,776,600	1,500,000	1,474,800	1,484,426		279		279		1,484,706		291,894	291,894	29,094	10/01/2018	1FE
69073T-AP-8...	Owens-Brockway Glass NC 7.375% 05/15/1...		02/07/2013	Merrill Lynch		92,400	80,000	78,631	79,251		23		23		79,273		13,127	13,127	3,130	05/15/2016	3FE
726505-AK-6...	Plains Exploration & Prod Call 6.625%		03/27/2013	Citigroup Global Markets		27,500	25,000	25,000	25,000				0		25,000		2,500	2,500	695	05/01/2021	4FE
7425A0-A5-9...	Principal Life Global 144A-NC 5.250% 0...		01/15/2013	Maturity		1,000,000	1,000,000	1,019,890	1,000,101		(101)		(101)		1,000,000			0	26,250	01/15/2013	1FE
747262-AH-6...	QVC Inc 5.125% 07/02/22		02/11/2013	Jefferies		26,188	25,000	25,000	25,000				0		25,000		1,188	1,188	790	07/02/2022	2FE
79546V-AJ-5...	Sally Holdings Call 5.750% 06/01/22		01/14/2013	Merrill Lynch		75,775	70,000	70,125	70,120				0		70,120		5,655	5,655	514	06/01/2022	3FE
80007P-AT-6...	Sandridge Energy Inc Call 7.500% 02/15/...		02/07/2013	Merrill Lynch		92,250	90,000	90,559	90,544		(5)		(5)		90,540		1,710	1,710	3,225	02/15/2023	4FE
852061-AF-7...	Sprint Corp. NC 8.375% 08/15/17		03/14/2013	Morgan Stanley		52,425	45,000	42,013	42,478		92		92		42,570		9,855	9,855	2,240	08/15/2017	4FE
87311X-AD-0...	TW Telecom Holdings Inc Call 5.375% 10/...		02/12/2013	Credit Suisse First Boston		88,719	85,000	85,000	85,000				0		85,000		3,719	3,719	1,688	10/01/2022	4FE
897050-AA-8...	Tronox Finance 144A-Call 6.375% 08/15/...		01/10/2013	UBS Securities		10,200	10,000	10,088	10,084				0		10,084		116	116	257	08/15/2020	4FE
912909-AJ-7...	United States Steel Corp. Call 6.875%		03/20/2013	Goldman Sachs		30,038	30,000	30,000					0		30,000		38	38		04/01/2021	4FE
91911X-AL-8...	Valeant Pharmaceuticals 144A-Call 6.75		01/23/2013	Citigroup Global Markets		32,550	30,000	30,300	30,273		(4)		(4)		30,269		2,281	2,281	658	10/01/2017	4FE
91911X-AM-6...	Valeant Pharmaceuticals 144A-Call 7.00		01/28/2013	Citigroup Global Markets		32,550	30,000	30,163	30,135		(1)		(1)		30,134		2,416	2,416	700	10/01/2020	4FE
93114K-AD-5...	Walmart Stores Sinking Fund 8.850% 01/...		01/02/2013	Redemption 100.0000		169,428	169,428	203,379	175,799		(6,371)		(6,371)		169,428			0	7,497	01/02/2015	1FE
97381W-AY-0...	Windstream Corp. 144A-Call 6.375% 08/0...		01/09/2013	J P Morgan Securities		10,200	10,000	10,000					0		10,000		200	200		08/01/2023	4FE
983130-AT-2...	Wynn Las Vegas Call 5.375% 03/15/22		01/28/2013	Credit Suisse First Boston		58,644	55,000	54,400	54,437		4		4		54,441		4,203	4,203	1,117	03/15/2022	3FE
30251G-AA-5...	FMG Resources 144A-Call 7.000% 11/01/1...	F	01/17/2013	Barclays Capital		130,625	125														

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

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

General Interrogatories:					
1. Total activity for the year to date	Fair Value \$	15,650,356	Book/Adjusted Carrying Value	\$	15,649,798
2. Average balance for the year to date	Fair Value \$	16,422,252	Book/Adjusted Carrying Value	\$	16,421,756
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:					
NAIC 1 \$ 14,132,563	NAIC 2 \$ 1,517,235	NAIC 3 \$	NAIC 4 \$	NAIC 5 \$	NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

General Interrogatories:			
1. Total activity for the year to date.....	Fair Value \$	Book/Adjusted Carrying Value	\$
2. Average balance for the year to date.....	Fair Value \$16,422,252	Book/Adjusted Carrying Value	\$16,421,756

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter							
1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents					0	0	0