



LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

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

GRANGE LIFE INSURANCE COMPANY

NAIC Group Code	00267 (Current Period)	00267 (Prior Period)	NAIC Company Code	71218	Employer's ID Number		31-0739286
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 (Street and Number)	Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)			
Main Administrative Office			671 South High Street (Street and Number)	Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)		614-445-2900 (Area Code) (Telephone Number)	
Mail Address			P.O. Box 1218 (Street and Number or P.O. Box)	Columbus, OH, US 43216-1212 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			671 South High Street (Street and Number)	Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)		614-445-2900 (Area Code) (Telephone Number)	
Internet Web Site Address			www.grangeinsurance.com				
Statutory Statement Contact			Theresa Marie Mason (Name)	614-449-5945 (Area Code) (Telephone Number) (Extension)		614-445-2619 (FAX Number)	
			mason@grangeinsurance.com (E-mail Address)				

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 of Ohio
County of Franklin..... ss

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
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 _____		

Subscribed and sworn to before me this
day of _____ , _____

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 Assets	2 Nonadmitted Assets	3 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	0
6.3 Coupons and similar benefits (including \$ 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 \$ discount; including \$ accident and health premiums	338,770	120,560
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 \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act	0	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	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	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	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	438,422	404,556
17. Amounts withheld or retained by company as agent or trustee	0	0
18. Amounts held for agents' account, including \$ agents' credit balances	0	0
19. Remittances and items not allocated	117,599	362,807
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 \$ and interest thereon \$	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,562,365	2,564,161
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	14,021,023	11,318,228
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	1,662,060
24.08 Derivatives	0	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	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	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	0
36.2 shares preferred (value included in Line 30 \$)	0	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.	0	0
2503.	0	0
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	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 through 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 through 3403 plus 3498) (Line 34 above)	0	0

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

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	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	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	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	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	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0
18. Payments on supplementary contracts with life contingencies	0	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 \$	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	0	2,983,017
39. Change in net unrealized foreign exchange capital gain (loss)	0	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	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	1,797	(51,997)	(1,327,513)
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	3,247,415
52. Dividends to stockholders	0	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.	0	0	0
08.303.	0	0	0
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	0	3,247,415
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 through 2703 plus 2798) (Line 27 above)	0	0	3,247,415
5301.	0	0	0
5302.	0	0	0
5303.	0	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

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

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

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

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	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	0
5. Group life insurance	505,219	507,442	2,059,320
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	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	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

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

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.

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

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

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

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.

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

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

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY**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 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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 [X]

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 Name of Entity	2 NAIC Company Code	3 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.

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] NA [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 by 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 [] No [X]

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

STATEMENT AS OF MARCH 31, 2013 OF THE GRANGE LIFE INSURANCE COMPANY**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? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

.....

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

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

.....

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

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] 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: \$

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
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	\$	\$

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.

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

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 [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
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 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....

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

Yes [] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
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 [X] No []

18.2 If no, list exceptions:

.....

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

GENERAL INTERROGATORIES
PART 2 - LIFE & HEALTH

	1 Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$ _____ 0
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.....	\$ _____ 0
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.....	\$ _____ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2).....	\$ _____ 0
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	\$ _____ 0
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

NON F

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

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status	Life Contracts		Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Direct Business Only			
		2	3		4	5	6	7
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					6,544	
20. Maine	ME	1,589					1,589	
21. Maryland	MD	12,445					12,445	
22. Massachusetts	MA	3,489					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	30,180	50				30,230	
26. Missouri	MO	L 27,923					27,923	
27. Montana	MT	4,061					4,061	
28. Nebraska	NE	865					865	
29. Nevada	NV	61,165					61,165	
30. New Hampshire	NH	1,619					1,619	
31. New Jersey	NJ	8,831					8,831	
32. New Mexico	NM	2,138					2,138	
33. New York	NY	7,886	1,430				9,316	
34. North Carolina	NC	60,863		336			61,199	
35. North Dakota	ND	1,004					1,004	
36. Ohio	OH	L 8,921,369	158,366	34,653			9,114,388	
37. Oklahoma	OK	6,022					6,022	
38. Oregon	OR	2,400					2,400	
39. Pennsylvania	PA	L 243,639					243,639	
40. Rhode Island	RI	84					84	
41. South Carolina	SC	L 216,205	1,000				217,205	
42. South Dakota	SD	2,305					2,305	
43. Tennessee	TN	L 2,031,348	16,889	6,825			2,055,062	
44. Texas	TX	42,636	1,000				43,636	
45. Utah	UT	5,048					5,048	
46. Vermont	VT	1,517		117			1,634	
47. Virginia	VA	L 88,983	1,800	351			91,134	
48. Washington	WA	4,739					4,739	
49. West Virginia	WV	29,651	690	114			30,455	
50. Wisconsin	WI	L 266,165	1,000				267,165	
51. Wyoming	WY	1,078					1,078	
52. American Samoa	AS						0	
53. Guam	GU						0	
54. Puerto Rico	PR						0	
55. US Virgin Islands	VI	84					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

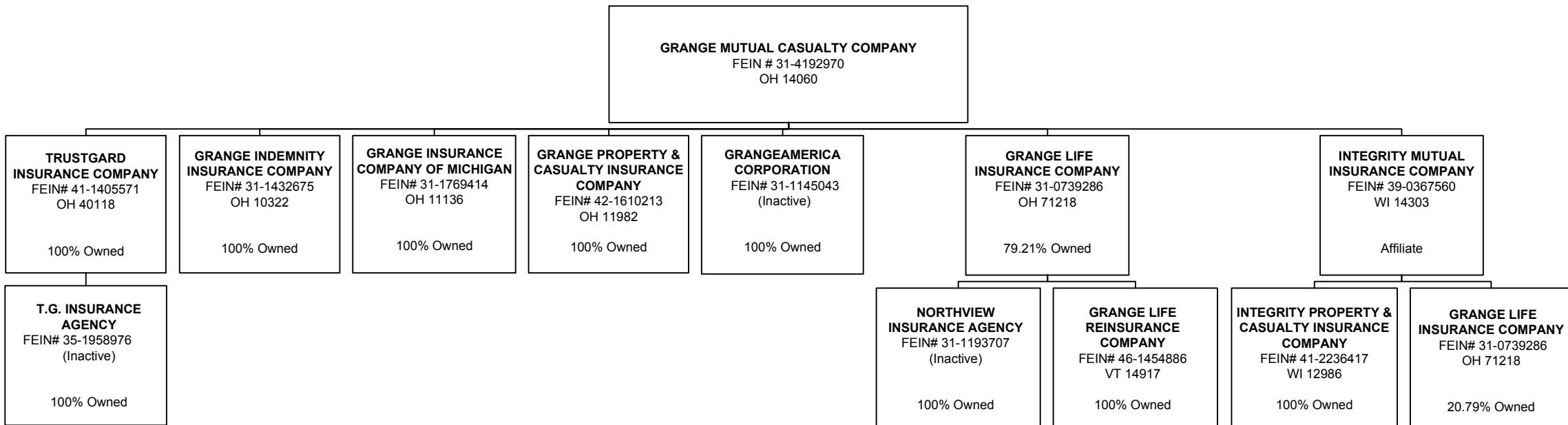
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

(a) Insert the number of L responses except for Canada and Other Alien.

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

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

PART 1 – ORGANIZATIONAL CHART



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

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

Asterisk	Explanation
1	Reporting Entity

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

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.

	<u>RESPONSE</u>
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. 
7 1 2 1 8 2 0 1 3 4 9 0 0 0 0 0 1

2. 
7 1 2 1 8 2 0 1 3 3 6 5 0 0 0 0 1

3. 
7 1 2 1 8 2 0 1 3 4 4 5 0 0 0 0 1

4. 
7 1 2 1 8 2 0 1 3 4 4 6 0 0 0 0 1

5. 
7 1 2 1 8 2 0 1 3 4 4 7 0 0 0 0 1

6. 
7 1 2 1 8 2 0 1 3 4 4 8 0 0 0 0 1

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

7.



OVERFLOW PAGE FOR WRITE-INS

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

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 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

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.....	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 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).....	0	0
12. Total valuation allowance.....	0	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

NONE

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.....	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 \$

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

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	4,707,955	XXX	4,707,955	975	

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.....	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC 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
313661-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
313647-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
313644-CD-5.	FNR 2012-131DZ 2.500% 05/25/41		01/08/2013	Sterne, Agee & Leach	792,297	792,793		.551	.1FE
313648-C7-6.	FNR 2013-5 MB 2.000% 02/25/43		02/26/2013	Maxwell Simon Inc.	2,985,604	2,982,808			.1FE
313648-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
313746-QZ-8.	FHR 3816 HA 3.500% 11/15/25		02/26/2013	Stifel Nicolaus & Co.	.836,026	.781,561			.1FE
313747-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
313747-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 Corp 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.	Grafftech 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

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
900212-AA-9.....	Easton Corp 144A 4.000% 11/02/32.....		03/12/2013.....	Sterne, Agee & Leach.....		989,100	1,000,000	12,778	2FE
912909-AJ-7.....	United States Steel Corp. Call 6.875%.....		03/20/2013.....	J P Morgan Securities.....		30,000	30,000		4FE
913026-AT-7.....	United Telephone Florida NC 8.375% 01/.....		02/11/2013.....	Sterne, Agee & Leach.....		929,183	750,000	5,060	2FE
948565-AA-4.....	Weekley Homes 144A-Call 6.000% 02/01/2.....		01/28/2013.....	Credit Suisse First Boston.....		25,000	25,000		4FE
96208T-AA-2.....	Wex Inc 144A-Call 4.750% 02/01/23.....		01/25/2013.....	First Union Capital.....		131,395	130,000		3FE
97381W-AY-0.....	Windstream Corp. 144A-Call 6.375% 08/0.....		01/08/2013.....	First Union Capital.....		10,000	10,000		4FE
097751-BF-7.....	Bombardier Inc. 144A-NC 6.125% 01/15/2.....	A.....	01/11/2013.....	Various.....		256,965	250,000	51	3FE
74819R-AN-6.....	Quebecor Media 144A 5.750% 01/15/23.....	A.....	02/19/2013.....	Barclays Capital.....		35,963	35,000	375	4FE
03938L-AF-1.....	Arecelormittal NC 6.125% 06/01/18.....	F.....	01/03/2013.....	J P Morgan Securities.....		36,050	35,000	220	3FE
30251G-AH-0.....	FMG Resources 144A-Call 8.250% 11/01/1.....	F.....	01/17/2013.....	Merrill Lynch.....		133,125	125,000	2,349	4FE
45824T-AG-0.....	Intelsat Jackson Hdg Call 7.500% 04/0.....	F.....	02/27/2013.....	Citigroup Global Markets.....		37,931	35,000	1,116	4FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,108,446	7,890,000	99,648	XXX
8399997 - Subtotals- Bonds - Part 3						33,263,775	31,412,031	145,977	XXX
8399999 - Subtotals - Bonds						33,263,775	31,412,031	145,977	XXX
9999999 Totals						33,263,775	XXX	145,977	XXX

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

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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
Bonds - U.S. Governments																						
36202D-5P-2...	GNMA 11 3554 4.500%	05/20/34	01/29/2013	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 11 3554 4.500%	05/20/34	01/01/2013	Paydown...		30,028	30,028	30,253	30,249		(221)		(221)			30,028		0	0	113	05/20/2034	1
36204D-5J-4...	GNMA Pool 367249 6.500%	12/15/23	03/01/2013	Paydown...		16,040	16,040	16,792	16,610		(570)		(570)			16,040		0	0	245	12/15/2023	1
36205G-AD-3...	GNMA Pool 389804 5.000%	01/15/33	03/01/2013	Paydown...		1,171	1,171	1,173	1,173		(2)		(2)			1,171		0	0	10	01/15/2033	1
38373T-Z2-4...	GNR 2002-15 PC 5.500%	11/20/31	03/01/2013	Paydown...		16,400	16,400	15,722	16,301		.99		.99			16,400		0	0	155	11/20/2031	1
38374E-DF-1...	GNR 2003-102 MU 4.250%	01/20/33	03/01/2013	Paydown...		16,968	16,968	16,952	16,933		.35		.35			16,968		0	0	121	01/20/2033	1
38374E-ZM-2...	GNR 2003-116 JD 5.000%	11/20/32	03/01/2013	Paydown...		369,887	369,887	365,090	367,957		1,930		1,930			369,887		0	0	3,025	11/20/2032	1
38374F-W6-7...	GNR 2004-21 PC 5.000%	04/20/33	03/01/2013	Paydown...		135,280	135,280	133,462	134,534		.746		.746			135,280		0	0	1,128	04/20/2033	1
38378C-RT-6...	GNR 2012-13 EG 2.000%	10/20/40	03/01/2013	Paydown...		19,593	19,593	19,816	19,762		(169)		(169)			19,593		0	0	66	10/20/2040	1
38378D-BL-8...	GNR 2012-17 CD 4.000%	09/20/40	03/01/2013	Paydown...		18,345	18,345	19,967	19,384		(1,039)		(1,039)			18,345		0	0	124	09/20/2040	1
38378G-CY-2...	GNR 2012-13A EA 3.000%	11/20/42	03/01/2013	Paydown...		33,724	33,724	35,346	35,342		(1,618)		(1,618)			33,724		0	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	03/01/2013	Paydown...		21,157	21,157	21,402	21,392		(235)		(235)			21,157		0	0	144	01/01/2036	1
31281B-TW-0...	FG N31465 5.000%	11/01/37	03/01/2013	Paydown...		32,323	32,323	33,116	33,107		(784)		(784)			32,323		0	0	251	11/01/2037	1
31281H-SS-5...	FHS 268 30 3.000%	08/15/42	03/01/2013	Paydown...		23,149	23,149	24,104	24,090		(941)		(941)			23,149		0	0	119	08/15/2042	1
3128K9-QY-3...	6.000% 05/01/36	03/01/2013	Paydown...			54,559	54,559	54,525	54,523		.36		.36			54,559		0	0	.772	05/01/2036	1
3128KJ-CZ-3...	5.500% 12/01/36	03/01/2013	Paydown...			52,153	52,153	51,941	51,945		209		209			52,153		0	0	.429	12/01/2036	1
3128KJ-WA-6...	5.500% 01/01/37	03/01/2013	Paydown...			17,622	17,622	17,509	17,511		111		111			17,622		0	0	.168	01/01/2037	1
3128MJ-BW-9...	FGMLC Pool G08052	5.500% 04/01/35	03/01/2013	Paydown...		55,594	55,594	55,325	55,329		.265		.265			55,594		0	0	.510	04/01/2035	1
3128P7-RY-1...	FG C91403 3.500%	03/01/32	03/01/2013	Paydown...		77,118	77,118	.83,023	82,933		(5,815)		(5,815)			77,118		0	0	.436	03/01/2032	1
3128P7-S2-0...	FG C91437 3.500%	04/01/32	03/01/2013	Paydown...		43,494	43,494	.45,723	.45,675		(2,181)		(2,181)			.43,494		0	0	.245	04/01/2032	1
31292H-NB-6...	FGMLC Pool #C01286	6.000% 01/01/32	03/01/2013	Paydown...		5,879	5,879	5,798	5,802		.77		.77			5,879		0	0	.59	01/01/2032	1
31294M-A7-6...	FG E02730 4.000%	10/01/25	03/01/2013	Paydown...		95,111	95,111	.98,945	.98,763		(3,652)		(3,652)			.95,111		0	0	.635	10/01/2025	1
31335H-02-2...	FGMLC Pool #C90473	6.500% 08/01/21	03/01/2013	Paydown...		1,336	1,336	1,336	1,355		(14)		(14)			1,336		0	0	.18	08/01/2021	1
31337K-G7-9...	FHR 2141 E NAS FGMLC 7.0	6.600% 04/15	03/01/2013	Paydown...		3,127	3,127	3,177	3,138		(12)		(12)			3,127		0	0	.30	04/15/2029	1
31359M-L8-4...	FNMA Call 6.000%	04/18/36	02/05/2013	FTI 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	03/01/2013	Paydown...		147,978	147,978	156,573	154,321		(6,344)		(6,344)			.147,978		0	0	.720	12/25/2039	1
3136A7-SU-7...	FNR 2012-91 KL 3.500%	08/25/32	03/01/2013	Paydown...		25,664	25,664	26,851			(1,187)		(1,187)			.25,664		0	0	.75	08/25/2032	1
3136AA-CD-5...	FNR 2012-131D2 2.500%	05/25/41	03/01/2013	Paydown...		135,650	135,650	135,565			.85		.85			.135,650		0	0	.423	05/25/2041	1FE
3136AB-CL-5...	FNR 2012-147 TD 2.000%	01/25/33	03/01/2013	Paydown...		12,327	12,327	12,377			(50)		(50)			.12,327		0	0	.31	01/25/2033	1FE
3136FT-5N-5...	FNMA Call 1.250%	03/22/27	03/22/2013	Call 100.0000...		1,000,000	1,000,000	1,000,000	1,000,000		0		0			1,000,000		0	0	.6,250	03/22/2027	1
3136FT-6P-9...	FNMA Call 2.000%	03/29/32	03/29/2013	Call 100.0000...		1,000,000	1,000,000	999,500	999,520		480		480			1,000,000		0	0	10,000	03/29/2032	1

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
31371J-07-2..	FNMA Pool 253478 8.000%		09/01/20..	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..	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..	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..	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..	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..	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..	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..	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..	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..	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%		12/15/26..	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..	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..	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..	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..	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..	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..	Paydown..			.8,175	.8,175	.8,320	.8,186		(.12)		(.12)		.8,175			0	.71	.09/25/2017..	.1
31392W-UO-1..	FNR 2510 NM 5.000%		03/15/32..	Paydown..			.41,957	.41,957	.43,097	.41,965		(.8)		(.8)		.41,957			0	.330	.03/15/2032..	.1
31393A-CG-6..	FNR 2003-28 GA 4.000%		10/25/32..	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 QB 5.000%		05/25/32..	Paydown..			.81,057	.81,057	.80,525	.80,770		.286		.286		.81,057			0	.687	.05/25/2032..	.1
31393J-HC-5..	FHR 2555 GB 5.000%		01/15/18..	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..	Paydown..			.193,321	.193,321	.193,321	.193,321		.0		.0		.193,321			0	.1,776	.11/15/2031..	.1
31393V-MO-1..	FHR 2626 AB 4.500%		06/15/18..	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..	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..	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..	Paydown..			.11,342	.11,342	.11,249	.11,303		.38		.38		.11,342			0	.47	.04/25/2016..	.1
31394H-AY-7..	FHR 2744 TU 5.500%		11/15/32..	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 2791 ME 5.000%		05/15/32..	Paydown..			.67,065	.67,065	.65,200	.66,582		.483		.483		.67,065			0	.612	.05/15/2032..	.1
31394X-WZ-5..	FHR 2808 AC 5.000%		08/15/32..	Paydown..			.116,322	.116,322	.115,541	.116,005		.317		.317		.116,322			0	.892	.08/15/2032..	.1
31395A-C8-6..	FHR 2835 HB 5.500%		01/15/33..	Paydown..			.29,397	.29,397	.29,291	.29,336		.61		.61		.29,397			0	.233	.01/15/2033..	.1
31395E-YP-6..	FHR 3083 UA 4.500%		08/15/24..	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 3127 CY 5.500%		12/15/23..	Paydown..			.979,366	.979,366	.983,268	.978,417		.949		.949		.979,366			0	.6,953	.12/15/2023..	.1
31396J-2L-8..	FHR 2808 AC 5.000%		03/15/26..	Paydown..			.61,263	.61,263	.63,714	.62,236		(.973)		(.973)		.61,263			0	.551	.03/15/2026..	.1

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

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.											
31396P-ZR-5..	FNR 2007-14 VB 4.500%		09/25/31..	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..	FHR 3306 PD 5.500%		04/15/35..	Paydown..		305,760	305,760	297,769	303,888			1,872		1,872		305,760			0	2,924	.04/15/2035..	1..			
31397L-D0-9..	FNR 2008-24 AV 5.000%		03/25/19..	Paydown..		44,249		44,249	44,249					0		44,249			0	369	.03/25/2019..	1..			
31397S-ZF-4..	FNR 2011-42 VA 4.500%		06/25/22..	Paydown..		9,508		9,508	10,065			(91)		(91)		9,508			0	71	.06/25/2022..	1..			
31397U-GT-0..	FNR 2011-49 CA 3.500%		12/25/28..	Paydown..		45,888		45,888	46,720			(281)		(281)		45,888			0	244	.12/25/2028..	1..			
31402A-D6-0..	FNMA Pool 722928 5.000%		07/01/23..	Paydown..		3,627		3,627	3,674			(42)		(42)		3,627			0	30	.07/01/2023..	1..			
31402R-JV-2..	FNMA Pool 735676 5.000%		07/01/35..	Paydown..		76,940		76,940	79,681			(2,635)		(2,635)		76,940			0	626	.07/01/2035..	1..			
31403D-BW-8..	FNMA Pool 745353 5.500%		03/01/36..	Paydown..		87,726		87,726	85,341			2,334		2,334		87,726			0	781	.03/01/2036..	1..			
31403D-GZ-6..	FNMA Pool 745516 5.500%		05/01/36..	Paydown..		58,949		58,949	58,875			80		80		58,949			0	534	.05/01/2036..	1..			
31403D-TG-4..	FNMA Pool 745851 6.000%		09/01/36..	Paydown..		38,453		38,453	38,802			(339)		(339)		38,453			0	378	.09/01/2036..	1..			
31404A-GX-6..	FNMA Pool 762614 5.000%		12/01/23..	Paydown..		46,591		46,591	47,202			(486)		(486)		46,591			0	387	.12/01/2023..	1..			
31404S-GD-1..	FN 76996 5.000%		04/01/34..	Paydown..		55,431		55,431	57,562			(2,052)		(2,052)		55,431			0	457	.04/01/2034..	1..			
31407U-EQ-6..	FNMA Pool 840843 5.500%		12/01/35..	Paydown..		15,781		15,781	15,505			273		273		15,781			0	164	.12/01/2035..	1..			
31409X-GG-8..	FNMA Pool 881399 6.000%		05/01/36..	Paydown..		28,159		28,159	28,023			136		136		28,159			0	234	.05/01/2036..	1..			
31411B-GM-9..	FNMA Pool 903004 5.500%		12/01/36..	Paydown..		34,456		34,456	34,257			197		197		34,456			0	269	.12/01/2036..	1..			
31411J-3H-7..	FNMA Pool 909900 5.500%		03/01/37..	Paydown..		68,082		68,082	67,411			661		661		68,082			0	571	.03/01/2037..	1..			
31416B-4A-3..	FN 995517 5.500%		01/01/24..	Paydown..		49,181		49,181	53,169			(3,791)		(3,791)		49,181			0	465	.01/01/2024..	1..			
31417Y-2J-5..	FN MA0776 4.500%		06/01/31..	Paydown..		109,635		109,635	115,528			(5,731)		(5,731)		109,635			0	843	.06/01/2031..	1..			
31417Y-3N-5..	FN MA0804 4.000%		07/01/31..	Paydown..		64,725		64,725	66,646			(1,855)		(1,855)		64,725			0	406	.07/01/2031..	1..			
31417Y-TV-9..	FN MA0563 4.000%		11/01/30..	Paydown..		109,995		109,995	113,432			(3,304)		(3,304)		109,995			0	714	.11/01/2030..	1..			
31417Y-W5-2..	FN MA0667 4.000%		10/01/30..	Stifel Nicolaus & Co..		2,288,645		2,156,556	2,153,187			(241)		(241)		2,152,837			135,808	135,808	.10/01/2030..	1..			
31417Y-W5-2..	FN MA0667 4.000%		10/01/30..	Paydown..		63,497		63,497	63,398			102		102		63,497			0	212	.10/01/2030..	1..			
31418A-E9-5..	FN MA1059 3.500%		05/01/32..	Paydown..		46,070		46,070	48,763			(2,637)		(2,637)		46,070			0	267	.05/01/2032..	1..			
31418A-EB-0..	FN MA1029 3.500%		04/01/32..	Paydown..		54,118		54,118	56,900			(2,724)		(2,724)		54,118			0	301	.04/01/2032..	1..			
616640-CF-3..	Morehead St Univ, KY BAB Call 6.000% 1..		02/05/2013..	Stephens Inc..		1,104,110		1,000,000	993,520			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			0	(79,056)	0	(79,056)		13,395,239			0	524,330	524,330	127,443	XXX	XXX

Bonds - Industrial and Miscellaneous (Unaffiliated)

02005N-AF-7..	Ally Financial Inc NC 4.500% 02/11/14..		03/21/2013..	Barclays Capital..		56,375		55,000	55,344			(29)		(29)		55,113			1,262	1,262	1,547	.02/11/2014..	4FE..
02005N-AJ-9..	Ally Financial Inc NC 7.500% 09/15/20..		03/11/2013..	Citigroup Global Markets..		36,600		30,000	29,588			6		6		29,610			6,990	6,990	1,119	.09/15/2020..	4FE..
03077J-AB-6..	Amegic Finance LLC Call 7.000% 05/20..		01/11/2013..	Merrill Lynch..		22,350		20,000	20,400			(1)		(1)		20,385			1,965	1,965	218	.05/20/2022..	3FE..
03232P-AA-6..	Amsurg Corp 144A-call 5.625% 11/30/20..		01/30/2013..	Bank of New York..		36,925		35,000	35,000			0		0		35,000			1,925	1,925	405	.11/30/2020..	4FE..
044209-AN-4..	Ashland Inc 144A 4.750% 08/15/22..		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			625		625		15,625			0	654	654	06/15/2018..	4FE..

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									11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
04939M-AH-2..	Atlas Pipeline Partners 144A-Call 5.87% Biomet Inc 144A-Call 6.500% 08/01/20..	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..		01/10/2013..	Merrill Lynch..		10,775	.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		.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)		.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..	Citigroup Global Markets..		.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/..	03/19/2013..	Various..		.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..	Goldman Sachs..		.10,050	.10,000	.10,000					0		.10,000		.50	.50	.02	.02/01/2023..	.3FE..		
189054-AF-6..	Clorox Co. California NC 5.000% 01/15/..	01/29/2013..	Stifel Nicolaus & Co..		.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..	Credit Lyonnais Securities..		.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..	Morgan Stanley..		.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..	Barclays Capital..		.36,750	.35,000	.35,000					0		.35,000		.1,750	.1,750	.146	.02/15/2023..	.3FE..		
25470X-AJ-4..	Disb DBS Corp NC 5.875% 07/15/22..	01/09/2013..	BNP Paribas Securities..		.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..	Stephens Inc..		.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 Spinel Inc 144A- Call 4.625% 02/1..	02/04/2013..	Barclays Capital..		.10,025	.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..	Credit Suisse First Boston..		.5,300	.5,000	.4,988	.4,989					0		.4,989		.311	.311	.123	.05/15/2019..	.4FE..	
31409J-SF-8..	FNMA Pool 872718 6.000% 06/01/36..	03/01/2013..	Paydown..		.57,610	.57,610	.57,213	.57,220					.390		.57,610		.0	.0	.496	.06/01/2036..	.1..	
31430Q-BA-4..	Falcon Lodging LP NC 10.000% 10/01/14..	01/01/2013..	Call 116.0644..		.18,570	.16,000	.16,320	.16,145					.2,425		.18,570		.0	.0	.400	.10/01/2014..	.4FE..	
35671D-AU-9..	Freeport-McMoran Cooper B Call 3.550%..	02/11/2013..	Sterne, Agee & Leach..		.488,550	.500,000	.485,725	.486,622					.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..	Various..		.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..	J P Morgan Securities..		.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% HCA Inc NC 6.500% 02/15/20..	03/08/2013..	Call 104.9380..		.47,222	.45,000	.47,540	.46,635					.587		.47,222		.0	.0	.2,506	.02/15/2017..	.3FE..	
404121-AC-9..	HJ Heinz Co NC 6.375% 07/15/28..	03/12/2013..	Jefferies..		.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..	National Financial Services..	03/07/2013..			.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..	Barclays Capital..		.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..	Merrill Lynch..		.17,136	.17,000	.15,236	.16,850					.25		.16,875		.261	.261	.331	.03/25/2013..	.3FE..	
591894-BU-3..	Metropolitan Edison NC 4.950% 03/15/13..	03/15/2013..	Maturity..		.1,000,000	.1,000,000	.1,007,990	.1,000,217		(217)		(217)		1,000,000		.0	.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	.0	.26,500	.03/01/2013..	.2FE..		

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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B.A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B.A.C.V.											
64126X-AA-0...	Neustar, Inc 144A-Call 4.500% 01/15/23		01/15/2013	Jefferies, National Financial Services		15,019	.15,000	.15,000					0		.15,000		.19	.19		.01/15/2023	.3FE				
665789-AV-5...	Northern States Power NC 5.250% 10/01/11		02/11/2013			.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% 05/15/11		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% 02/15/11		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% 08/15/11		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	100,00000	.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% 11/01/11	F	01/17/2013	Barclays Capital		.130,625	.125,000	.125,925	.125,941				.(19)		.(19)		.125,922		.4,703		.4,703		.1,993	.11/01/2015	.4FE
30251G-AH-0...	FMG Resources 144A-Call 8.250% 11/01/11	F	03/06/2013	Merrill Lynch		.22,150	.20,000	.20,300	.20,293				.(6)		.(6)		.20,287		.1,863		.1,863		.596	.11/01/2019	.4FE
92769V-AC-3...	Virgin Media Finance PLC NC 5.250% 02/01/...	F	01/28/2013	Goldman Sachs		.15,863	.15,000	.15,000	.15,000				0		.15,000		.863		.863		.363	.02/15/2022	.3FE		
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,823,697	10,258,463	10,438,267	10,106,847				0	(3,660)	0	(3,660)	0	10,358,010	0	465,688	465,688	253,155	XXX	XXX	
8399997 - Subtotals - Bonds - Part 4						26,589,687	25,387,827	25,764,991	25,168,508				0	(83,662)	0	(83,662)	0	25,514,462	0	1,075,225	1,075,225	393,934	XXX	XXX	
8399999 - Subtotals - Bonds						26,589,687	25,387,827	25,764,991	25,168,508				0	(83,662)	0	(83,662)	0	25,514,462	0	1,075,225	1,075,225	393,934	XXX	XXX	
9999999 Totals						26,589,687	XXX	25,764,991	25,168,508				0	(83,662)	0	(83,662)	0	25,514,462	0	1,075,225	1,075,225	393,934	XXX	XXX	

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

E05.4

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

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

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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 \$

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances							9	
1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
PNC Bank.....	.....Columbus, OH..				9,272,381	7,237,142	10,509,197	XXX
Fifth Third Bank	.....Cincinnati, OH..				3,761	3,994	934	XXX
0199998 Deposits in depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	0	0	9,276,142	7,241,136	10,510,131	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	9,276,142	7,241,136	10,510,131	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	0	0	9,276,142	7,241,136	10,510,131	XXX

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

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

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