



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2015
OF THE CONDITION AND AFFAIRS OF THE

TRUSTGARD INSURANCE COMPANY

NAIC Group Code 00267 , 00267 NAIC Company Code 40118 Employer's ID Number 41-1405571
(Current Period) (Prior Period)

Organized under the Laws of Ohio , State of Domicile or Port of Entry Ohio
Country of Domicile United States

Incorporated/Organized 07/01/1981 Commenced Business 11/10/1981

Statutory Home Office 671 South High Street , Columbus, OH, US 43206-1014
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street Columbus, OH, US 43206-1014 614-445-2900
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 671 South High Street, P.O. Box 1218 , Columbus, OH, US 43216-1218
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street Columbus, OH, US 43206-1014 614-445-2900
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Sidney Ackermann 614-445-2900
(Name) (Area Code) (Telephone Number) (Extension)
ackermann@grangeinsurance.com 614-449-3757
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
<u>JOHN (NMN) AMMENDOLA</u>	<u>PRESIDENT & CEO</u>	<u>LAVAWN DEE COLEMAN</u>	<u>EVP & SECRETARY</u>
<u>JOHN PAUL MCCAFFREY</u>	<u>EVP & CFO</u>		

OTHER OFFICERS

<u>JOHN CHRISTOPHER MONTGOMERY</u>	<u>VP - INVESTMENTS</u>		
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DIRECTORS OR TRUSTEES

<u>JOHN (NMN) AMMENDOLA</u>	<u>MARK LEWIS BOXER</u>	<u>DOUGLAS PAUL BUTH</u>	<u>GLENN EUGENE CORLETT</u>
<u>ROBERT ENLOW HOYT</u>	<u>JOHN PAUL MCCAFFREY</u>	<u>MARY MARNETTE PERRY</u>	<u>MELVIN GEORGE PYE JR</u>
<u>THOMAS SIMRALL STEWART</u>	<u>DAVID CHARLES WETMORE</u>	<u>CHRISTIANNA (NMN) WOOD</u>	

State of Ohio

County of Franklin

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.

JOHN (NMN) AMMENDOLA
PRESIDENT & CEO

LAVAWN DEE COLEMAN
EVP & SECRETARY

JOHN PAUL MCCAFFREY
EVP & CFO

a. Is this an original filing? Yes No

- b. If no:
1. State the amendment number _____
 2. Date filed _____
 3. Number of pages attached _____

Subscribed and sworn to before me this
11th day of November, 2015

Teresa J. Burchwell, Notary Public
April 28, 2017

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD 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	93,849,509		93,849,509	89,099,932
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks			0	0
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 (\$ 1,228,523), cash equivalents (\$ 0) and short-term investments (\$ 0)	1,228,523		1,228,523	670,002
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities			0	1,116
10. Securities lending reinvested collateral assets	1,893,483		1,893,483	3,883,563
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	96,971,515	0	96,971,515	93,654,613
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	1,070,678		1,070,678	934,858
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	8,938,157	52,716	8,885,441	8,325,638
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 22,667 earned but unbilled premiums)	23,969	1,302	22,667	18,054
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	1,482,134		1,482,134	1,403,814
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software			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	2,304,049		2,304,049	1,402,816
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	26,351	0	26,351	23,764
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	110,816,853	54,018	110,762,835	105,763,557
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	110,816,853	54,018	110,762,835	105,763,557
DETAILS OF WRITE-INS				
1101.			0	0
1102.			0	0
1103.			0	0
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. Equities in Pools	26,351		26,351	23,764
2502.			0	0
2503.			0	0
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)	26,351	0	26,351	23,764

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 6,608,264)	17,252,144	16,128,057
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	4,822,282	4,568,604
4. Commissions payable, contingent commissions and other similar charges	599,064	650,922
5. Other expenses (excluding taxes, licenses and fees)	1,233,300	1,169,897
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	366,132	490,227
7.1 Current federal and foreign income taxes (including \$ (516) on realized capital gains (losses))	1,914,457	2,015,846
7.2 Net deferred tax liability		0
8. Borrowed money \$ and interest thereon \$		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 69,617,202 and including warranty reserves of and accrued accident and health experience rating refunds including \$ for medical loss ratio rebate per the Public Health Service Act)	17,711,917	16,893,831
10. Advance premium	1,556,368	914,661
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders	71,965	46,906
12. Ceded reinsurance premiums payable (net of ceding commissions)		0
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others		0
15. Remittances and items not allocated		0
16. Provision for reinsurance (including \$ certified)		0
17. Net adjustments in assets and liabilities due to foreign exchange rates		0
18. Drafts outstanding		0
19. Payable to parent, subsidiaries and affiliates		0
20. Derivatives	0	0
21. Payable for securities	163,286	0
22. Payable for securities lending	1,893,483	3,883,563
23. Liability for amounts held under uninsured plans		0
24. Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	47,584,398	46,762,514
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	47,584,398	46,762,514
29. Aggregate write-ins for special surplus funds	0	0
30. Common capital stock	2,500,000	2,500,000
31. Preferred capital stock		0
32. Aggregate write-ins for other than special surplus funds	0	0
33. Surplus notes		0
34. Gross paid in and contributed surplus	4,657,724	4,657,724
35. Unassigned funds (surplus)	56,020,713	51,843,319
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$)		0
36.2 shares preferred (value included in Line 31 \$)		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	63,178,437	59,001,043
38. Totals (Page 2, Line 28, Col. 3)	110,762,835	105,763,557
DETAILS OF WRITE-INS		
2501.		0
2502.		0
2503.		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
2901.		0
2902.		0
2903.		0
2998. Summary of remaining write-ins for Line 29 from overflow page	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201.		0
3202.		0
3203.		0
3298. Summary of remaining write-ins for Line 32 from overflow page	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 136,071,589)	133,765,361	128,160,811	172,904,511
1.2 Assumed (written \$ 33,055,546)	32,229,756	30,786,796	41,477,548
1.3 Ceded (written \$ 136,170,368)	133,856,436	128,273,926	173,028,469
1.4 Net (written \$ 32,956,767)	32,138,681	30,673,681	41,353,590
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 17,009,536):			
2.1 Direct	79,625,762	77,692,445	105,677,191
2.2 Assumed	17,646,977	17,743,956	23,842,817
2.3 Ceded	79,662,225	77,752,603	105,747,229
2.4 Net	17,610,514	17,683,798	23,772,779
3. Loss adjustment expenses incurred	3,680,766	3,466,777	4,733,982
4. Other underwriting expenses incurred	10,143,195	9,742,101	12,917,485
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	31,434,475	30,892,676	41,424,247
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	704,205	(218,995)	(70,656)
INVESTMENT INCOME			
9. Net investment income earned	2,310,392	2,189,425	2,978,688
10. Net realized capital gains (losses) less capital gains tax of \$ (516)	(959)	(22,881)	(37,948)
11. Net investment gain (loss) (Lines 9 + 10)	2,309,433	2,166,544	2,940,740
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 2,764 amount charged off \$ 184,215)	(181,451)	(168,982)	(227,507)
13. Finance and service charges not included in premiums	3,120,313	3,108,354	4,208,955
14. Aggregate write-ins for miscellaneous income	138,115	158,745	206,721
15. Total other income (Lines 12 through 14)	3,076,977	3,098,117	4,188,169
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	6,090,615	5,045,666	7,058,253
17. Dividends to policyholders	87,412	85,312	115,150
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	6,003,203	4,960,354	6,943,103
19. Federal and foreign income taxes incurred	1,914,973	1,604,763	2,036,279
20. Net income (Line 18 minus Line 19)(to Line 22)	4,088,230	3,355,591	4,906,824
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	59,001,043	54,162,341	54,162,341
22. Net income (from Line 20)	4,088,230	3,355,591	4,906,824
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$	0	0	0
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	78,320	98,184	(79,023)
27. Change in nonadmitted assets	10,843	22,573	10,902
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	0
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	4,177,393	3,476,348	4,838,703
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	63,178,437	57,638,689	59,001,043
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous Income	138,115	158,745	206,721
1402.	0	0	0
1403.	0	0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	138,115	158,745	206,721
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD 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.....	33,044,900	31,963,245	41,818,985
2. Net investment income	2,607,580	2,416,930	3,361,263
3. Miscellaneous income	3,076,977	3,098,117	4,188,169
4. Total (Lines 1 to 3)	38,729,457	37,478,292	49,368,418
5. Benefit and loss related payments	16,486,428	16,967,776	22,348,547
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	13,682,833	13,692,646	17,713,432
8. Dividends paid to policyholders	62,353	71,498	103,071
9. Federal and foreign income taxes paid (recovered) net of \$(516) tax on capital gains (losses).....	2,015,846	2,177,684	2,177,684
10. Total (Lines 5 through 9)	32,247,459	32,909,604	42,342,734
11. Net cash from operations (Line 4 minus Line 10)	6,481,998	4,568,688	7,025,684
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,711,700	9,777,399	13,671,548
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	164,402	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,876,102	9,777,399	13,671,548
13. Cost of investments acquired (long-term only):			
13.1 Bonds	15,895,758	12,693,508	20,729,237
13.2 Stocks	0	0	0
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	1,116
13.7 Total investments acquired (Lines 13.1 to 13.6)	15,895,758	12,693,508	20,730,353
14. Net increase (or decrease) in contract loans and premium notes	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,019,656)	(2,916,109)	(7,058,805)
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	0	0	0
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	(903,821)	(1,180,935)	(114,452)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(903,821)	(1,180,935)	(114,452)
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)	558,521	471,644	(147,573)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	670,002	817,575	817,575
19.2 End of period (Line 18 plus Line 19.1)	1,228,523	1,289,219	670,002

**STATEMENT AS OF SEPTEMBER 30, 2015 OF THE
TRUSTGARD INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNT POLICIES

A. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Ohio. The State of Ohio requires that insurance companies domiciled in the State prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual subject to any deviations prescribed or permitted by the State of Ohio insurance commissioner. The Company does not employ accounting practices that depart from the NAIC Accounting Practices and Procedures Manual.

	State of Domicile	2015	2014
NET INCOME			
(1) Trustgard Insurance Company state basis (Page 4, Line 20, Columns 1 & 2)	Ohio	\$ 4,088,230	\$ 4,906,823
(2) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	0	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	0	0
(4) NAIC SAP (1-2-3=4)	Ohio	<u>\$ 4,088,230</u>	<u>\$ 4,906,823</u>
SURPLUS			
(5) Trustgard Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	Ohio	\$ 63,178,437	\$ 59,001,043
(6) State Prescribed Practices that increase/(decrease) NAIC SAP	Ohio	0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP	Ohio	0	0
(8) NAIC SAP (5-6-7=8)	Ohio	<u>\$ 63,178,437</u>	<u>\$ 59,001,043</u>

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

NONE

3. BUSINESS COMBINATIONS AND GOODWILL

NONE

4. DISCONTINUED OPERATIONS

NO CHANGE

5. INVESTMENTS

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. NONE

3. NONE

4. 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.

Aggregate Amount of Unrealized Losses:

1 Less than 12 Months (16,864)

2 Greater than 12 Months (13,197)

b.

The Aggregate Related Fair Value of Securities with Unrealized Losses:

1 Less than 12 Months 1,617,959

2 Greater than 12 Months 449,338

5. According to SSAP 43R, loan-backed and structured securities with an unrealized loss position were reviewed for impairment. 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 with a present value greater than amortized cost were not other-than-temporarily impaired.

E. REPURCHASE AGREEMENTS AND SECURITIES LENDING TRANSACTIONS

3. COLLATERAL RECEIVED

The fair value of that collateral and of the portion of that collateral that it has sold or re-pledged.

	Fair Value
Open	<u>1,893,506</u>
30 Days or Less	0
31 to 60 Days	0
61 to 90 Days	0
Greater than 90 Days	0
Sub-Total	<u>1,893,506</u>
Securities Received	0
Total Collateral Received	<u><u>1,893,506</u></u>

I. WORKING CAPITAL FINANCE INVESTMENTS

The Company has no working capital finance investments.

J. OFFSETTING AND NETTING OF LIABILITIES

The Company does not offset or net liabilities.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

NO CHANGE

7. INVESTMENT INCOME

NO CHANGE

8. DERIVATIVE INSTRUMENTS

NONE

**STATEMENT AS OF SEPTEMBER 30, 2015 OF THE
TRUSTGARD INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

9. FEDERAL INCOME TAXES

A. The components of the net deferred tax assets at September 30, 2015 and December 31, 2014 are as follows:

	<u>September 30, 2015</u>	<u>December 31, 2014</u>
Gross Deferred Tax Assets	\$ 1,667,975	\$ 1,556,660
Gross Deferred Tax Liabilities	195,841	152,846
Net Deferred Tax Asset (Liability)	1,482,134	1,403,814
Non-admitted Deferred Tax Assets	<u>-</u>	<u>-</u>
Admitted Deferred Tax Asset	<u>1,482,134</u>	<u>1,403,814</u>
(Increase) Decrease in Deferred Tax Assets Non-admitted	\$ -	\$ -

B. The Company has no deferred tax liabilities that are not recognized

C. Current income taxes incurred consist of the following major components:

	<u>September 30, 2015</u>	<u>December 31, 2014</u>
Current Income Tax Expense	\$ 1,914,973	\$ 2,139,152
Tax on Capital Gains/(Losses)	(516)	(20,433)
Prior Year Under Accrual (Over Accrual)	<u>-</u>	<u>(102,873)</u>
Federal Income Taxes Incurred	<u>\$ 1,914,457</u>	<u>\$ 2,015,846</u>

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES
NO CHANGE

11. DEBT
B. FHLB
NONE

12. RETIREMENT PLANS, DEFERRED COMPENSATION, AND POSTRETIREMENT BENEFIT PLANS
No Pension, Postretirement or Postemployment and Compensated Absence Benefit Plans

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUSAI-REORGANIZATIONS
NO CHANGE

14. CONTINGENCIES
NO CHANGE

15. LEASES
NO CHANGE

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH
CONCENTRATION OF CREDIT RISK.
NONE

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

- B. Transfer and Servicing of Financial Assets
2. For all servicing assets and servicing liabilities:
 - b) None
 4. For securitizations, asset-backed financing arrangements and similar transfers accounted for as sales when the transferor has continuing involvement (as defined in the Accounting Practices and Procedures Manual) with the transferred financial assets:
 - a) None
 - b) None
- C. Wash Sales
None

18. GAINS OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H 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 SEPTEMBER 30, 2015 OF THE
TRUSTGARD INSURANCE COMPANY**

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

- A.
1. NONE
 2. NONE
 3. The Company's policy is to recognize transfers in and out as of the end of the reporting period.
 4. As of September 30, 2015, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

According to statutory accounting rules, fixed income securities with a rating of NAIC 1 or 2 are reported at amortized cost. Securities with a rating of NAIC 3 thru 6, or non-investment grade ratings, are measured and reported at the lower of amortized cost or fair value on the statement of financial position. As of September 30, 2015, the Company did not have any bonds rated NAIC 3 thru 6, and therefore did not report any securities at fair value.

- B. Not Required
C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (CV)
Bonds	97,752,135	93,849,509	7,950,444	89,801,691	0	0
Common Stock	0	0	0	0	0	0
Perpetual Preferred	0	0	0	0	0	0
Mortgage Loans	0	0	0	0	0	0
Money Market	0	0	0	0	0	0
Total	<u>97,752,135</u>	<u>93,849,509</u>	<u>7,950,444</u>	<u>89,801,691</u>	<u>0</u>	<u>0</u>

- D. NONE

21. OTHER ITEMS
NONE

22. EVENTS SUBSEQUENT
NO CHANGE

23. REINSURANCE
NO CHANGE

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION
NONE

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves for incurred losses and loss adjustment expenses attributable to insured events of prior years has increased (decreased) by \$0.272 million from \$31.613 million in 2014 to \$31.885 million in 2015 as a result of re-estimation of unpaid losses and loss adjustment expenses principally on private passenger auto liability and homeowners lines of insurance. This increase (decrease) is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Included in this increase (decrease), the Company experienced \$0 million of unfavorable (favorable) prior year loss development on retrospectively rated policies. However, since the business to which it relates is subject to premium adjustments, there was no significant impact on surplus.

LOSSES AND LAE	September 30, 2015	December 31, 2014
BALANCE JANUARY 1	31,612,950	31,484,689
LESS REINSURANCE RECOVERABLES	<u>10,916,289</u>	<u>12,387,047</u>
NET BALANCE JANUARY 1	<u>20,696,661</u>	<u>19,097,642</u>
INCURRED RELATED TO:		
CURRENT YEAR	21,018,810	28,904,690
PRIOR YEAR	<u>272,469</u>	<u>(397,928)</u>
TOTAL INCURRED	<u>21,291,280</u>	<u>28,506,762</u>
PAID RELATED TO:		
CURRENT YEAR	12,563,419	18,315,146
PRIOR YEAR	<u>7,350,096</u>	<u>8,592,597</u>
TOTAL PAID	<u>19,913,515</u>	<u>26,907,743</u>
NET BALANCE AT DECEMBER 31	22,074,426	20,696,661
PLUS REINSURANCE RECOVERABLES	<u>10,880,278</u>	<u>10,916,289</u>
BALANCE AT DECEMBER 31	<u>32,954,704</u>	<u>31,612,950</u>

26. INTERCOMPANY POOLING AGREEMENTS
NO CHANGE

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE
TRUSTGARD INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS
NO CHANGE.

28. HEALTH CARE RECEIVABLES
NONE

29. PARTICIPATING POLICIES
NONE

30. PREMIUM DEFICIENCY RESERVES
NO CHANGE

31. HIGH DEDUCTIBLES
NONE

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES
NONE

33. ASBESTOS/ENVIRONMENTAL RESERVES
NONE

34. SUBSCRIBER SAVINGS ACCOUNTS
NOT APPLICABLE

35. MULTIPLE PERIL CROP INSURANCE
NONE

36. FINANCIAL GUARANTY INSURANCE
No Financial Guaranty Insurance

37. CATASTROPHIC PLANNING
NO CHANGE

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [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:01/01/3000
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [] No [X]
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 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? Yes [] No [X] NA []
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.12/31/2014
- 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?
Ohio.....
- 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 [X] No [] NA []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [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

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 No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.

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

- 9.2 Has the code of ethics for senior managers been amended? Yes No

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

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 2,304,049

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
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).....	\$ 0	\$ 0
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

- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No

If no, attach a description with this statement.

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 | \$1,893,506 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | \$1,893,483 |
| 16.3 Total payable for securities lending reported on the liability page | \$1,893,483 |

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase Bank, N.A.....	1111 Polaris Parkway, 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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address

18.1 Have all the filing requirements of the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office been followed? Yes No

18.2 If no, list exceptions:

.....

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

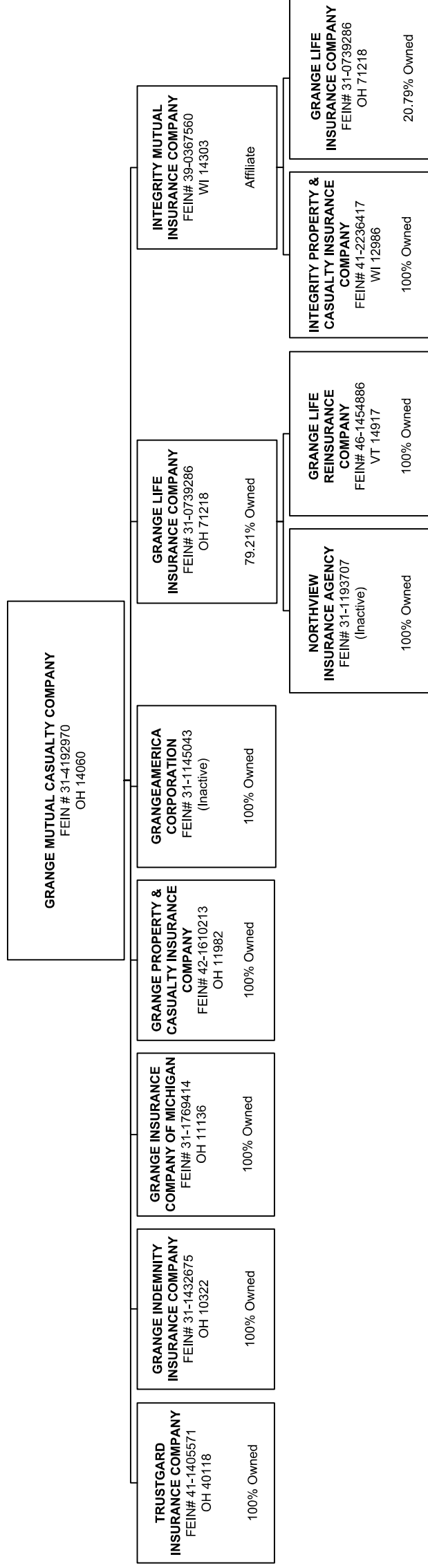
States, etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date	
1. Alabama	AL	N	0	0	0	0	0	
2. Alaska	AK	N	0	0	0	0	0	
3. Arizona	AZ	N	0	0	0	0	0	
4. Arkansas	AR	N	0	0	0	0	0	
5. California	CA	N	0	0	0	0	0	
6. Colorado	CO	L	0	0	0	0	0	
7. Connecticut	CT	N	0	0	0	0	0	
8. Delaware	DE	N	0	0	0	0	0	
9. Dist. Columbia	DC	N	0	0	0	0	0	
10. Florida	FL	N	0	0	0	0	0	
11. Georgia	GA	L	9,696,088	10,165,963	4,423,884	4,217,697	1,906,450	1,688,439
12. Hawaii	HI	N	0	0	0	0	0	0
13. Idaho	ID	N	0	0	0	0	0	0
14. Illinois	IL	L	15,132,748	15,629,515	9,657,232	14,150,298	7,746,692	8,431,739
15. Indiana	IN	L	27,340,407	26,392,142	13,277,447	15,240,054	8,737,998	6,353,769
16. Iowa	IA	L	0	0	0	0	0	0
17. Kansas	KS	L	0	0	0	0	0	0
18. Kentucky	KY	L	9,279,268	9,921,977	5,045,687	3,378,238	2,093,718	3,135,500
19. Louisiana	LA	N	0	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0	0
24. Minnesota	MN	L	0	0	0	0	0	0
25. Mississippi	MS	N	0	0	0	0	0	0
26. Missouri	MO	L	0	0	(1,202)	(770)	0	0
27. Montana	MT	N	0	0	0	0	0	0
28. Nebraska	NE	L	0	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0	0
31. New Jersey	NJ	N	0	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0	0
33. New York	NY	N	0	0	0	0	0	0
34. No. Carolina	NC	N	0	0	0	0	0	0
35. No. Dakota	ND	L	0	0	0	0	0	0
36. Ohio	OH	L	16,477,863	16,109,264	10,427,424	8,452,052	6,842,581	5,324,383
37. Oklahoma	OK	N	0	0	0	0	0	0
38. Oregon	OR	L	0	0	0	0	0	0
39. Pennsylvania	PA	L	15,830,566	17,003,266	11,365,918	10,797,726	7,996,844	8,039,665
40. Rhode Island	RI	N	0	0	0	0	0	0
41. So. Carolina	SC	L	9,119,285	7,575,421	5,512,899	3,916,108	7,590,841	4,108,072
42. So. Dakota	SD	L	0	0	0	0	0	0
43. Tennessee	TN	L	20,338,554	20,807,440	9,139,423	8,637,338	5,986,557	6,695,151
44. Texas	TX	L	0	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0	0
47. Virginia	VA	L	12,856,810	12,151,037	6,696,867	5,596,660	9,076,061	4,625,731
48. Washington	WA	L	0	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0	0
50. Wisconsin	WI	L	0	0	0	0	0	0
51. Wyoming	WY	N	0	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	(a)	21	136,071,589	135,756,026	75,545,579	74,385,400	57,977,741	48,402,450
DETAILS OF WRITE-INS								
58001.	XXX							
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page.	XXX		0	0	0	0	0	0
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX		0	0	0	0	0	0

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

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

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Name of Parent Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/ Person(s)	*
00267	GRANGE MUTUAL CASUALTY GROUP	14060	31-4192970				GRANGE MUTUAL CASUALTY COMPANY	.OH	UDP	GRANGE MUTUAL CASUALTY COMPANY	BOARD	.0	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	71218	31-0739286				GRANGE LIFE INSURANCE COMPANY	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	.79	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	71218	31-0739286				GRANGE LIFE INSURANCE COMPANY	.OH	IA	INTEGRITY MUTUAL INSURANCE COMPANY	OWNERSHIP	.20	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	40118	41-1405571				TRUSTGARD INSURANCE COMPANY	.OH	RE	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	10322	31-1432675				GRANGE INDEMNITY INSURANCE COMPANY	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	11136	31-1769414				GRANGE INSURANCE COMPANY OF MICHIGAN	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	14303	39-0367560				INTEGRITY MUTUAL INSURANCE COMPANY	.WI	IA	GRANGE MUTUAL CASUALTY COMPANY	BOARD	.0	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	11982	42-1610213				GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	12986	41-2236417				INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	.WI	IA	INTEGRITY MUTUAL INSURANCE COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	14917	46-1454886				GRANGE LIFE REINSURANCE COMPANY	.VT	IA	GRANGE LIFE INSURANCE COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
		00000	31-1145043				GRANGEAMERICA	.OH	NIA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
		00000	31-1193707				NORTHVIEW INSURANCE AGENCY	.OH	NIA	GRANGE LIFE INSURANCE COMPANY	OWNERSHIP	100	GRANGE MUTUAL CASUALTY COMPANY	.0
												.0		.0

12

Asterisk	Explanation

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	2,858,867	1,589,171	55.6	52.5
2. Allied lines	1,844,158	292,908	15.9	47.0
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril	39,915,798	19,541,327	49.0	63.0
5. Commercial multiple peril			0.0	0.0
6. Mortgage guaranty			0.0	0.0
8. Ocean marine			0.0	0.0
9. Inland marine	660,348	289,413	43.8	44.8
10. Financial guaranty			0.0	0.0
11.1 Medical professional liability -occurrence			0.0	0.0
11.2 Medical professional liability -claims made			0.0	0.0
12. Earthquake	395,621		0.0	0.0
13. Group accident and health			0.0	0.0
14. Credit accident and health			0.0	0.0
15. Other accident and health			0.0	0.0
16. Workers' compensation	1,074,110	54,929	5.1	21.2
17.1 Other liability occurrence	765,129	324,069	42.4	77.0
17.2 Other liability-claims made			0.0	0.0
17.3 Excess Workers' Compensation			0.0	0.0
18.1 Products liability-occurrence			0.0	0.0
18.2 Products liability-claims made			0.0	0.0
19.1,19.2 Private passenger auto liability	43,621,051	29,473,870	67.6	60.3
19.3,19.4 Commercial auto liability	8,608,584	8,054,420	93.6	60.1
21. Auto physical damage	34,021,695	20,005,654	58.8	62.1
22. Aircraft (all perils)			0.0	0.0
23. Fidelity			0.0	0.0
24. Surety			0.0	0.0
26. Burglary and theft			0.0	0.0
27. Boiler and machinery			0.0	0.0
28. Credit			0.0	0.0
29. International			0.0	0.0
30. Warranty			0.0	0.0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0.0	0.0
35. TOTALS	133,765,361	79,625,762	59.5	60.6
DETAILS OF WRITE-INS				
3401.			0.0	0.0
3402.			0.0	0.0
3403.			0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	1,017,539	2,892,521	2,841,550
2. Allied lines	656,220	1,860,233	1,840,379
3. Farmowners multiple peril	0		0
4. Homeowners multiple peril	13,940,503	40,129,190	40,543,810
5. Commercial multiple peril	0		0
6. Mortgage guaranty	0		0
8. Ocean marine	0		0
9. Inland marine	208,911	631,915	704,706
10. Financial guaranty	0		0
11.1 Medical professional liability-occurrence	0		0
11.2 Medical professional liability-claims made	0		0
12. Earthquake	131,312	379,919	404,485
13. Group accident and health	0		0
14. Credit accident and health	0		0
15. Other accident and health	0		0
16. Workers' compensation	255,311	875,454	1,245,729
17.1 Other liability occurrence	238,531	741,872	785,396
17.2 Other liability-claims made	0		0
17.3 Excess Workers' Compensation	0		0
18.1 Products liability-occurrence	0		0
18.2 Products liability-claims made	0		0
19.1,19.2 Private passenger auto liability	14,719,973	44,803,289	45,040,660
19.3,19.4 Commercial auto liability	1,926,453	8,374,612	9,252,974
21. Auto physical damage	11,387,333	35,382,584	33,096,337
22. Aircraft (all perils)	0		0
23. Fidelity	0		0
24. Surety	0		0
26. Burglary and theft	0		0
27. Boiler and machinery	0		0
28. Credit	0		0
29. International	0		0
30. Warranty	0		0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. TOTALS	44,482,086	136,071,589	135,756,026
DETAILS OF WRITE-INS			
3401.	0		0
3402.	0		0
3403.	0		0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2012 + Prior	3,176	2,009	5,185	1,812	102	1,914	1,868	24	1,262	3,154	504	(621)	(117)
2. 2013	2,683	2,169	4,852	1,345	143	1,488	2,063	77	1,399	3,539	725	(549)	175
3. Subtotals 2013 + prior	5,859	4,178	10,037	3,158	245	3,402	3,930	102	2,661	6,693	1,229	(1,170)	58
4. 2014	4,943	5,717	10,660	3,278	669	3,948	2,868	231	3,827	6,926	1,203	(989)	214
5. Subtotals 2014 + prior	10,802	9,894	20,697	6,436	914	7,350	6,798	333	6,488	13,619	2,432	(2,159)	272
6. 2015	XXX	XXX	XXX	XXX	12,563	12,563	XXX	4,421	4,035	8,455	XXX	XXX	XXX
7. Totals	10,802	9,894	20,697	6,436	13,477	19,914	6,798	4,754	10,523	22,074	2,432	(2,159)	272
8. Prior Year-End Surplus As Regards Policy-holders	59,001												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 22.5	2. (21.8)	3. 1.3
													Col. 13, Line 7 Line 8
													4. 0.5

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 Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?NO.....
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?NO.....
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?NO.....

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:

1.	 4 0 1 1 8 2 0 1 5 4 9 0 0 0 0 0 3
2.	 4 0 1 1 8 2 0 1 5 4 5 5 0 0 0 0 3
3.	 4 0 1 1 8 2 0 1 5 3 6 5 0 0 0 0 3
4.	 4 0 1 1 8 2 0 1 5 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

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	89,099,933	82,548,499
2. Cost of bonds and stocks acquired	15,895,759	20,729,237
3. Accrual of discount	147,321	268,859
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	(1,475)	(58,381)
6. Deduct consideration for bonds and stocks disposed of	10,711,700	13,671,548
7. Deduct amortization of premium	580,329	716,733
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)	93,849,509	89,099,933
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	93,849,509	89,099,933

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD 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 NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	77,113,761	5,431,382	4,259,051	392,662	76,282,712	77,113,761	78,678,754	74,759,341
2. NAIC 2 (a).....	14,967,520	744,893		(541,658)	13,697,411	14,967,520	15,170,755	14,340,591
3. NAIC 3 (a).....	0				0	0	0	0
4. NAIC 4 (a).....	0				0	0	0	0
5. NAIC 5 (a).....	0				0	0	0	0
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	92,081,281	6,176,274	4,259,051	(148,996)	89,980,123	92,081,281	93,849,509	89,099,932
PREFERRED STOCK								
8. NAIC 1.....	0				0	0	0	0
9. NAIC 2.....	0				0	0	0	0
10. NAIC 3.....	0				0	0	0	0
11. NAIC 4.....	0				0	0	0	0
12. NAIC 5.....	0				0	0	0	0
13. NAIC 6.....	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	92,081,281	6,176,274	4,259,051	(148,996)	89,980,123	92,081,281	93,849,509	89,099,932

(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 \$; NAIC 2 \$;
NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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Schedule DA - Part 1

NONE

Schedule DA - Verification

NONE

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 SEPTEMBER 30, 2015 OF THE TRUSTGARD 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									
313381-SU-0	Federal Home Loan Bank 2.250% 01/25/28		08/04/2015	Stifel Nicolaus & Co.		498,500	500,000	469	1
0599999 - Bonds - U.S. Governments						498,500	500,000	469	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
592112-QJ-8	Metro Govt Nashville-Davidson Met Govt N		07/30/2015	Morgan Stanley		591,740	500,000	278	1FE
796237-W8-4	San Antonio, TX 5.000% 02/01/25		09/23/2015	Davidson, D.A., Co., Inc.		617,145	500,000	2,292	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,208,885	1,000,000	2,569	XXX
Bonds - U.S. Special Revenue									
3137BK-ZY-9	FHR 4503 BD 3.000% 10/15/40		08/04/2015	Stifel Nicolaus & Co.		500,000	500,000	1,250	1
31397S-5N-0	FNR 2011-43B 3.500% 05/25/31		09/30/2015	Stifel Nicolaus & Co.		531,172	500,000	194	1
438701-ZB-3	Honolulu City, HI Honolulu City & Cnty		07/28/2015	Stephens Inc.		302,488	250,000		1FE
92818G-PN-7	Virginia State Res Auth-Call 5.250% 11		06/16/2015	Tax Free Exchange		10,406	10,000	67	1FE
92818L-JR-4	Virginia State Call 5.250% 11/01/33		06/16/2015	Tax Free Exchange		20,545	20,000	134	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						1,364,610	1,280,000	1,646	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
33803W-AA-7	Fishers Lane Assoc LLC 144A 3.666% 08/		08/17/2015	Stifel Nicolaus & Co.		512,910	500,000	764	1FE
446438-RQ-8	Huntington National Bank Call 2.875% 0		08/17/2015	Huntington Investment Co.		497,900	500,000		2FE
494368-AS-2	Kimberly Clark NC 6.375% 01/01/28		09/01/2015	Davidson, D.A., Co., Inc.		502,572	400,000	4,463	1FE
869099-AH-4	Susquehanna Bancshares 5.375% 08/15/22		08/12/2015	Keybank Capital Markets		839,835	750,000	224	1FE
873050-CD-1	TTX Co TTX Co 3.050% 11/15/22		07/24/2015	Davidson, D.A., Co., Inc.		246,993	250,000	1,567	2FE
94974B-GP-9	Wells Fargo & Company 3.550% 09/29/25		09/22/2015	Davidson, D.A., Co., Inc.		504,070	500,000		1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,104,280	2,900,000	7,018	XXX
8399997 - Subtotals - Bonds - Part 3						6,176,274	5,680,000	11,701	XXX
8399999 - Subtotals - Bonds						6,176,274	5,680,000	11,701	XXX
9999999 Totals						6,176,274	XXX	11,701	XXX

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

E04

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
313660-KA-8..	FNMA Call 2.000%		08/24/2015..	Call 100.0000.....	500,000	500,000	500,000	500,000					.0		500,000			.0	7,500	05/24/2027..	1
313661-NT-2..	FNMA Call 2.500%		06/27/28..	Call 100.0000.....	500,000	500,000	500,000	500,003			(3)		(3)		500,000			.0	9,375	06/27/2028..	1
36202F-UC-8..	GNMA G2 5072 3.500%		06/20/26..	Stifel Nicolaus & Co.	367,945	348,350	368,598	367,372			(218)		(218)		367,154		791	791	9,280	06/20/2026..	1
36202F-UC-8..	GNMA G2 5072 3.500%		06/20/26..	Paydown.....	26,789	26,789	28,346	28,252			(1,463)		(1,463)		26,789			.0	608	06/20/2026..	1
36290S-RZ-6..	GNMA 616204 3.500%		01/20/42..	Paydown.....	2,644	2,644	2,750				(106)		(106)		2,644			.0	31	01/20/2042..	1FE
383730-PY-1..	GNR 2003-41 BX 4.500%		05/20/33..	Paydown.....	8,769	8,769	8,794	8,759			10		10		8,769			.0	265	05/20/2033..	1
38376Y-FF-3..	GNR 2010-46 CH 4.000%		03/20/39..	Paydown.....	36,666	36,666	38,826	38,180			(1,514)		(1,514)		36,666			.0	974	03/20/2039..	1
38378C-RT-6..	GNR 2012-13 EG 2.000%		10/20/40..	Paydown.....	17,493	17,493	17,692	17,610			(118)		(118)		17,493			.0	237	10/20/2040..	1FE
38378D-VT-9..	GNR 2012-36 MA 3.000%		06/20/39..	Paydown.....	20,775	20,775	22,113	21,500			(725)		(725)		20,775			.0	425	06/20/2039..	1FE
38378V-XZ-3..	GNR 2013-119 TV 3.000%		08/20/43..	Paydown.....	4,129	4,129	4,212	4,176			(47)		(47)		4,129			.0	83	08/20/2043..	1
912828-EE-6..	United States Treasury Note - VA 4.250%		08/15/2015..	Maturity.....	250,000	250,000	245,117	249,623			377		377		250,000			.0	10,625	08/15/2015..	1FE
0599999 - Bonds - U.S. Governments						1,735,211	1,715,616	1,736,448	1,235,476	0	(3,806)	0	(3,806)	0	1,734,420	0	791	791	39,401	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																					
312962-0G-1..	FG B10455 5.000%		10/01/18..	Paydown.....	35,498	35,498	38,071	36,993			(1,496)		(1,496)		35,498			.0	1,183	10/01/2018..	1FE
3136A7-ZV-7..	FNR 2012-83 BA 3.500%		03/25/41..	Paydown.....	13,639	13,639	13,988	13,923			(284)		(284)		13,639			.0	318	03/25/2041..	1
31371J-S8-8..	FNMA Pool 253543 7.000%		11/01/20..	Paydown.....	275	275	273	273			2		2		275			.0	13	11/01/2020..	1FE
3137A0-EU-5..	FHR 3687 B 4.000%		07/15/30..	Paydown.....	91,981	91,981	95,971	94,538			(2,557)		(2,557)		91,981			.0	2,543	07/15/2030..	1
3137A3-JW-0..	FHR 3753 AS 3.500%		11/15/25..	Paydown.....	529	529	546	538			(9)		(9)		529			.0	12	11/15/2025..	1
3137A3-PN-3..	FHR 3762 GM 3.500%		08/15/28..	Paydown.....	13,681	13,681	14,108	13,787			(107)		(107)		13,681			.0	313	08/15/2028..	1FE
3137A5-WW-0..	FHR 3786 WA 4.000%		12/15/28..	Paydown.....	28,066	28,066	28,847	28,305			(239)		(239)		28,066			.0	751	12/15/2028..	1FE
3137AG-CA-6..	FHR 3947 BC 2.500%		10/15/26..	Paydown.....	7,757	7,757	8,023	7,913			(156)		(156)		7,757			.0	127	10/15/2026..	1
3137AG-YX-2..	FHR 3940 PB 2.000%		02/15/41..	Paydown.....	30,278	30,278	29,975	303			303		303		30,278			.0	299	02/15/2041..	1
3137AN-JP-1..	FHR 4013 WY 2.652%		11/15/40..	Paydown.....	6,354	6,354	6,533	6,478			(124)		(124)		6,354			.0	122	11/15/2040..	1FE
3137AS-FL-3..	FHR 4076 QD 2.500%		11/15/41..	Paydown.....	59,809	59,809	56,912	57,165			2,644		2,644		59,809			.0	1,009	11/15/2041..	1FE
3137AS-08-0..	FHR 4808 PA 3.000%		12/15/40..	Paydown.....	3,774	3,774	3,893				(119)		(119)		3,774			.0	41	12/15/2040..	1FE
3137AY-WS-6..	FHR 4170 JA 2.000%		11/15/32..	Paydown.....	14,791	14,791	14,727				65		65		14,791			.0	116	11/15/2032..	1FE
31392E-SX-9..	FNR 2002-59 B 5.500%		09/25/17..	Paydown.....	1,874	1,874	1,908	1,873			1		1		1,874			.0	69	09/25/2017..	1FE
31393A-GG-6..	FNR 2003-28 GA 4.000%		10/25/32..	Paydown.....	1,971	1,971	1,960	1,966			6		6		1,971			.0	54	10/25/2032..	1FE
31395B-D7-5..	FNR 2006-22 CE 4.500%		08/25/23..	Paydown.....	8,048	8,048	8,264	8,117			(69)		(69)		8,048			.0	242	08/25/2023..	1FE
31395J-SE-2..	FHR 2881 AG 4.500%		08/15/34..	Paydown.....	2,634	2,634	2,627	2,629			5		5		2,634			.0	77	08/15/2034..	1
31395W-4L-8..	FHR 3003 LD 5.000%		12/15/34..	Paydown.....	5,349	5,349	5,616	5,473			(124)		(124)		5,349			.0	171	12/15/2034..	1FE
31398L-NU-8..	FHR 3606 A 4.000%		07/15/23..	Paydown.....	13,940	13,940	14,630	14,005			(65)		(65)		13,940			.0	376	07/15/2023..	1
31398N-3X-0..	FNR 2010-130 CA 4.500%		05/25/38..	Stifel Nicolaus & Co.	382,861	368,136	401,728	392,993			4,343		4,343		397,335		(14,474)	(14,474)	11,320	05/25/2038..	1

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31398N-3X-0...	FNR 2010-130 CA 4.500% 05/25/38		08/01/2015	Paydown		14,588	14,588	15,919	15,573		(985)		(985)		14,588			.0	.410	05/25/2038	1
31398S-SG-9...	FNR 2010-136 BA 3.500% 12/25/30		09/01/2015	Paydown		4,900	4,900	5,073	5,004		(104)		(104)		4,900			.0	.111	12/25/2030	1
31402C-4H-2...	FNMA Pool 725424 5.500% 04/01/34		09/01/2015	Paydown		3,660	3,660	3,621	3,623		.37		.37		3,660			.0	.133	04/01/2034	1FE
31403B-4M-2...	FNMA Pool 744328 5.000% 09/01/33		09/01/2015	Paydown		1,494	1,494	1,434	1,438		.56		.56		1,494			.0	.50	09/01/2033	1FE
31403D-GZ-6...	FNMA Pool 745516 5.500% 05/01/36		09/01/2015	Paydown		1,239	1,239	1,237	1,237		.2		.2		1,239			.0	.45	05/01/2036	1
31419F-EB-8...	FN AE4629 4.000% 10/01/40		09/01/2015	Paydown		38,931	38,931	40,829	40,738		(1,806)		(1,806)		38,931			.0	1,020	10/01/2040	1
67908N-LW-9...	Oklahoma St Capitol Call 5.000% 07/01/...		07/01/2015	Call	100.0000	500,000	500,000	512,040	500,977		(977)		(977)		500,000			.0	25,000	07/01/2026	1FE
92818L-JT-0...	Virginia State Call 5.250% 11/01/33		06/16/2015	Tax Free Exchange		30,951	30,000	31,068			(118)		(118)		30,951			.0	.989	11/01/2033	1FE
98972L-EC-1...	Zionsville, IN Cmnty Sch Bldg Call 5.0		07/15/2015	Call	100.0000	300,000	300,000	310,851	307,672		(7,672)		(7,672)		300,000			.0	15,000	07/15/2025	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						1,618,871	1,603,195	1,670,673	1,563,231	0	(9,547)	0	(9,547)	0	1,633,346	0	(14,474)	(14,474)	61,915	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
039483-AY-8...	Archer Daniels Midland Co. NC 5.450% 0...		09/04/2015	Call	110.5390	111,644	101,000	97,028	99,404		12,240		12,240		111,644			.0	5,336	03/15/2018	1FE
07330N-AJ-4...	Branch Banking & Trust Call 2.850% 04/...		08/12/2015	Keybanc Capital Markets		253,113	250,000	251,148	251,126		(103)		(103)		251,023		2,089	2,089	6,254	04/01/2021	1FE
94974B-FC-9...	Wells Fargo & Company NC 3.500% 03/08/...		09/22/2015	Davidson, D.A., Co., Inc.		518,340	500,000	539,880	531,567		(2,949)		(2,949)		528,619		(10,279)	(10,279)	18,326	03/08/2022	1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						883,097	851,000	888,055	882,097	0	9,189	0	9,189	0	891,286	0	(8,189)	(8,189)	29,917	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						4,237,179	4,169,811	4,295,176	3,680,803	0	(4,164)	0	(4,164)	0	4,259,051	0	(21,873)	(21,873)	131,233	XXX	XXX
8399999 - Subtotals - Bonds						4,237,179	4,169,811	4,295,176	3,680,803	0	(4,164)	0	(4,164)	0	4,259,051	0	(21,873)	(21,873)	131,233	XXX	XXX
9999999 Totals						4,237,179	XXX	4,295,176	3,680,803	0	(4,164)	0	(4,164)	0	4,259,051	0	(21,873)	(21,873)	131,233	XXX	XXX

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

EO5.1

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
NONE						
9999999 Totals				0	0	XXX

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 \$ | Book/Adjusted Carrying Value | \$..... |

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE TRUSTGARD 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							
8699999 Total Cash Equivalents					0	0	0