



QUARTERLY STATEMENT

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

GRANGE LIFE INSURANCE COMPANY

NAIC Group Code 00267 , 00267 NAIC Company Code 71218 Employer's ID Number 31-0739286
(Current Period) (Prior Period)

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

Country of Domicile United States

Incorporated/Organized 03/05/1968 Commenced Business 07/01/1968

Statutory Home Office 671 South High Street , Columbus, OH, US 43206-1066
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street Columbus, OH, US 43206-1066 614-445-2900
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 1218 , Columbus, OH, US 43216-1218
(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 43206-1066 614-445-2900
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact Jeffrey Paul Siefker 614-593-4014
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OFFICERS

Name	Title	Name	Title
<u>Theresa Marie Mason #</u>	<u>President</u>	<u>John Paul McCaffrey</u>	<u>EVP & Treasurer</u>
<u>LaVawn Dee Coleman</u>	<u>EVP & Secretary</u>	<u>Milliman</u>	<u>Actuary</u>

OTHER OFFICERS

_____, _____, _____

_____, _____, _____

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 ofOhio.....

ss

County ofFranklin.....

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

Theresa Marie Mason
President

John Paul McCaffrey
EVP & Treasurer

LaVawn Dee Coleman
EVP & 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 SEPTEMBER 30, 2015 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	286,226,371		286,226,371	283,577,555
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	6,557,009	781	6,556,228	6,725,681
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 (\$23,401,832), cash equivalents (\$0) and short-term investments (\$0)	23,401,832		23,401,832	13,812,770
6. Contract loans (including \$ premium notes)	10,894,321		10,894,321	10,731,332
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities	1,329,039		1,329,039	875
10. Securities lending reinvested collateral assets	5,055,254		5,055,254	7,723,467
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	333,463,826	781	333,463,045	322,571,680
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	2,672,350		2,672,350	2,661,387
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)	36,142,119		36,142,119	34,984,847
15.3 Accrued retrospective premiums			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,151,669		2,151,669	2,250,000
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	978,626		978,626	1,334,309
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	991,490
18.2 Net deferred tax asset	7,513,197	3,143,413	4,369,784	4,222,157
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	1,064,335	1,062,955	1,380	2,092
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	2,962,234	1,337,525	1,624,709	1,637,115
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	386,948,356	5,544,674	381,403,682	370,655,077
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	386,948,356	5,544,674	381,403,682	370,655,077
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	206,294	206,294	0	0
2502. Premium Tax Credits	793,874	791,109	2,765	2,765
2503. Reinsurance Recoverable	1,890,271	340,122	1,550,149	1,634,350
2598. Summary of remaining write-ins for Line 25 from overflow page	71,795	0	71,795	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	2,962,234	1,337,525	1,624,709	1,637,115

STATEMENT AS OF SEPTEMBER 30, 2015 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 \$293,547,953 less \$0 included in Line 6.3 (including \$0 Modco Reserve)	293,547,953	278,488,825
2. Aggregate reserve for accident and health contracts (including \$0 Modco Reserve)	386,550	341,393
3. Liability for deposit-type contracts (including \$0 Modco Reserve)	311,964	601,231
4. Contract claims:		
4.1 Life	3,303,876	2,372,686
4.2 Accident and health	39,054	40,493
5. Policyholders' dividends \$ and coupons \$ due and unpaid	252,912	294,720
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	55,889	55,889
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 \$0 discount; including \$0 accident and health premiums	361,002	307,710
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 \$0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$1,900,260 ceded	1,900,260	2,152,283
9.4 Interest Maintenance Reserve	1,299,482	1,828,210
10. Commissions to agents due or accrued-life and annuity contracts \$974,332 , accident and health \$0 and deposit-type contract funds \$0	974,332	1,283,642
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	1,797,012	2,510,384
13. Transfers to Separate Accounts due or accrued (net) (including \$0 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	1,469,446	1,605,277
15.1 Current federal and foreign income taxes, including \$46,086 on realized capital gains (losses)	559,998	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	454,159	433,574
17. Amounts withheld or retained by company as agent or trustee	0	0
18. Amounts held for agents' account, including \$0 agents' credit balances	0	0
19. Remittances and items not allocated	0	66,250
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	2,676,986	2,630,117
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	7,639,337	10,646,540
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	9,021,521	1,142,131
24.08 Derivatives	0	0
24.09 Payable for securities	0	0
24.10 Payable for securities lending	5,055,254	7,723,467
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)	331,106,987	314,524,822
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	331,106,987	314,524,822
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)	41,371,695	47,205,255
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)	48,402,945	54,236,505
38. Totals of Lines 29, 30 and 37	50,296,695	56,130,255
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	381,403,682	370,655,077
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

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	41,472,246	34,659,311	49,924,009
2. Considerations for supplementary contracts with life contingencies	0	100,262	100,263
3. Net investment income	9,713,258	9,030,370	11,979,593
4. Amortization of Interest Maintenance Reserve (IMR)	427,210	500,179	649,763
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	10,975,072	10,129,580	14,419,533
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	6,283	15,374	17,783
9. Totals (Lines 1 to 8.3)	62,594,069	54,435,076	77,090,944
10. Death benefits	18,479,609	18,826,679	23,045,580
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	3,557,822	3,676,763	4,954,267
13. Disability benefits and benefits under accident and health contracts	37,772	80,099	53,636
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	5,494,113	4,396,928	5,831,602
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	14,815,018	7,594,979	13,686,606
20. Totals (Lines 10 to 19)	42,384,334	34,575,448	47,571,691
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,106,014	6,360,263	9,386,572
22. Commissions and expense allowances on reinsurance assumed	123,983	130,283	180,877
23. General insurance expenses	11,350,890	11,238,665	15,614,445
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,573,730	1,452,604	1,825,118
25. Increase in loading on deferred and uncollected premiums	(624,986)	(912,148)	(781,157)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	66,275	0	0
28. Totals (Lines 20 to 27)	62,980,240	52,845,115	73,797,546
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(386,171)	1,589,961	3,293,398
30. Dividends to policyholders	218,566	240,424	351,551
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(604,737)	1,349,537	2,941,847
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	32,879	134,544	802,698
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)	(637,616)	1,214,993	2,139,149
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (54,664) (excluding taxes of \$ 54,664 transferred to the IMR)	(59,564)	0	(142,551)
35. Net income (Line 33 plus Line 34)	(697,180)	1,214,993	1,996,598
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	56,130,255	51,015,433	51,015,433
37. Net income (Line 35)	(697,180)	1,214,993	1,996,598
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	(5,169,453)	2,716,323	1,670,927
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	629,946	238,323	65,823
41. Change in nonadmitted assets	(463,644)	(438,549)	(31,173)
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	(46,869)	(78,634)	(76,537)
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	(86,360)	(94,904)	(174,004)
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	1,663,188
54. Net change in capital and surplus (Lines 37 through 53)	(5,833,560)	3,557,552	5,114,822
55. Capital and surplus as of statement date (Lines 36 + 54)	50,296,695	54,572,985	56,130,255
DETAILS OF WRITE-INS			
08.301. SERVICE FEES	6,283	15,374	17,783
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)	6,283	15,374	17,783
2701. Net Investment Income Due to Subsidiary	66,275	0	0
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)	66,275	0	0
5301. Prior Period Adjustment	0	0	1,663,188
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	1,663,188

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.....	41,433,135	34,268,951	47,760,046
2. Net investment income	10,048,057	9,607,982	12,824,115
3. Miscellaneous income	10,894,995	10,050,050	14,263,312
4. Total (Lines 1 to 3)	62,376,187	53,926,983	74,847,473
5. Benefit and loss related payments	26,503,990	26,337,864	31,088,973
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	22,313,130	20,980,721	27,370,606
8. Dividends paid to policyholders	260,374	40,223	57,519
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(208,860)	0	1,529,273
10. Total (Lines 5 through 9)	48,868,634	47,358,808	60,046,371
11. Net cash from operations (Line 4 minus Line 10)	13,507,553	6,568,175	14,801,102
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	40,854,460	47,491,456	61,998,187
12.2 Stocks	0	0	1,400,000
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	1	0
12.7 Miscellaneous proceeds	0	447,955	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	40,854,460	47,939,412	63,398,187
13. Cost of investments acquired (long-term only):			
13.1 Bonds	44,044,200	56,320,165	77,406,039
13.2 Stocks	5,000,000	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	1,328,164	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6)	50,372,364	56,320,165	77,406,039
14. Net increase (or decrease) in contract loans and premium notes	162,989	242,137	378,599
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(9,680,893)	(8,622,890)	(14,386,451)
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	(289,265)	77,928	43,153
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	6,051,667	1,130,320	(838,667)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	5,762,402	1,208,248	(795,514)
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)	9,589,062	(846,467)	(380,863)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	13,812,770	14,193,633	14,193,633
19.2 End of period (Line 18 plus Line 19.1)	23,401,832	13,347,166	13,812,770

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life .....		.0	.0
2. Ordinary life insurance	69,869,151	58,380,036	83,490,576
3. Ordinary individual annuities	893,499	1,204,399	1,377,821
4. Credit life (group and individual) .....		.0	.0
5. Group life insurance	1,716,558	1,655,178	2,215,209
6. Group annuities .....		.0	.0
7. A & H - group .....		.0	.0
8. A & H - credit (group and individual) .....		.0	.0
9. A & H - other	163,995	176,256	234,004
10. Aggregate of all other lines of business .....	.0	.0	.0
11. Subtotal	72,643,203	61,415,869	87,317,610
12. Deposit-type contracts .....		.0	.0
13. Total	72,643,203	61,415,869	87,317,610
DETAILS OF WRITE-INS			
1001. ....		.0	.0
1002. ....		.0	.0
1003. ....		.0	.0
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

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).

The Net Income and Surplus amounts were as follows for the period ended September 30, 2015 and December 31, 2014, respectively. Failure of the amounts to add to totals is due to rounding or truncation.

<u>NET INCOME</u>	<u>State of Domicile</u>	<u>2015</u>	<u>2014</u>
(1) Company state basis (Pg 4, Line 35, Columns 1 & 3)	.....OH	\$.....(697,180.00)	\$.....1,996,598.00
(4) NAIC SAP (1-2-3=4)	.....OH	\$.....(697,180.00)	\$.....1,966,598.00
 <u>SURPLUS</u>			
(5) Company state basis (Pg 3, Line 38, Columns 1 & 2)	.....OH	\$.....50,296,695.00	\$....56,130,255.00
(8) NAIC SAP (5-6-7=8)	.....OH	\$.....50,296,695.00	\$....56,130,255.00

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 2015 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	\$	(76,757)
2. 12 Months or Longer	\$	(242,241)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	15,183,009
2. 12 Months or Longer	\$	10,735,103

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

	<u>Amortized Cost</u>	<u>FAIR VALUE</u>
Securities Lending		
(a) Open	\$.....5,055,254.00	\$.....5,055,318.00
(b) 30 Days or Less		
(c) 31 to 60 Days		
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(l) 2-3 Year		
(j) Greater Than 3 Years		
(k) Sub-Total	\$.....5,055,254.00	\$.....5,055,318.00
(l) Securities Received		
(m) Total Collateral Reinvested	<u>\$.....5,055,254.00</u>	<u>\$.....5,055,318.00</u>

6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

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

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 01/01/2015	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 9/30/2015
a. Assets:										
Common Stock	6,726,462	0	0	0	(169,453)	0	0	0	0	6,557,009
Total Assets	6,726,462	0	0	0	(169,453)	0	0	0	0	6,557,009

(3) The reporting entity'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:

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 September 30, 2015, 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 September 30, 2015 totaling \$6.5 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 policyholder claims and benefits. 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	\$ 297,793,059	\$ 286,226,371	\$ 14,088,672	\$ 283,704,388	\$	\$
Common Stock	\$..6,557,009	\$..6,556,228	\$	\$	\$..6,556,228	\$781
Money Market	\$0	\$0	\$0	\$	\$	\$

D. Not Practicable to Estimate Fair Value

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

21) Other Items

A. Extraordinary items

NONE

B. Troubled Debt Restructuring: Debtors

NONE

C. Other Disclosures

Due to the challenges presented by continuing low interest rates and an evolving regulatory environment, the Company suspended sales of the No-Lapse Guarantee (NLG) Universal Life product in 2015. The Company will continue to 100% coinsure renewal NLG business with GLRE.

D. Uncollectible Assets

NONE

E. Business Interruption Insurance Recoveries

NONE

F. State Transferable and Non-Transferable Tax Credits

NONE

G. Subprime Mortgage Related Risk Exposure

NONE

H. Retained Assets

NONE

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

	Amount	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With fair value adjustment					
(2) At book value less current surrender charge of 5% or more	\$ 1,887,070.00			\$ 1,887,070.00	3.19
(3) At fair value					
(4) Total with adjustment or at fair value (total of 1 through 3)	\$ 1,887,070.00			\$ 1,887,070.00	3.19
(5) At book value without adjustment (minimal or no charge or adjustment)	\$57,249,233.00			\$57,249,233.00	96.81
B. Not subject to discretionary withdrawal					
C. Total (gross: direct + assumed)	\$59,136,303.00			\$59,136,303.00	100.00
D. Reinsurance ceded					
E. Total (net) * (C) - (D)	\$59,136,303.00			\$59,136,303.00	
* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.					

F. Amount

Life & Accident & Health Annual Statement

Exhibit 5, Annuities Section, Total (net):	\$58,594,761.00
Exhibit 5, Supplementary Contracts With Life Contingencies Section, Total (net):	
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1:	\$541,541.00
Subtotal:	\$59,136,303.00

Separate Accounts Annual Statement:

Exhibit 3, Line 0299999, Column 2:	
Exhibit 3, Line 0399999, Column 2:	
Policyholder dividend and coupon accumulations	
Policyholder premiums	
Guaranteed interest contracts	
Other contract deposit funds	
Subtotal:	
Combined Total:	\$59,136,303.00

33) Premium and Annuity Considerations Deferred and Uncollected

No significant change.

34) Separate Accounts

NONE

35) Loss/Claim Adjustment Expenses

NONE

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [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 [X] No []
- 2.2 If yes, date of change:09/24/2015
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....
- 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 [] 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

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: \$

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: \$

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 No

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 6,726,462	\$ 6,557,009
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ 6,726,462	\$ 6,557,009
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	\$	5,055,318
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	5,055,254
16.3	Total payable for securities lending reported on the liability page	\$	5,055,254

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 Corporate and Investment Bank.....	383 Madison Avenue, Floor 11 New York, NY 10179.....

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
153966.....	Crescent Capital Group LP.....	11100 Santa Monica Blvd., Suite 2000, Los Angeles, CA 90025.....

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

18.2 If no, list exceptions:
.....

GENERAL INTERROGATORIES
PART 2 - LIFE & HEALTH

	1 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	\$ <u>0</u>
1.2 Long-Term Mortgages in Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	\$
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$
1.32 Residential Mortgages	\$
1.33 Commercial Mortgages	\$
1.34 Total Mortgages with Interest Overdue more than Three Months	\$ <u>0</u>
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$
1.42 Residential Mortgages	\$
1.43 Commercial Mortgages	\$
1.44 Total Mortgages in Process of Foreclosure	\$ <u>0</u>
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ <u>0</u>
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$ <u>0</u>
2. Operating Percentages:	
2.1 A&H loss percent%
2.2 A&H cost containment percent%
2.3 A&H expense percent excluding cost containment expenses%
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
NONE								

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

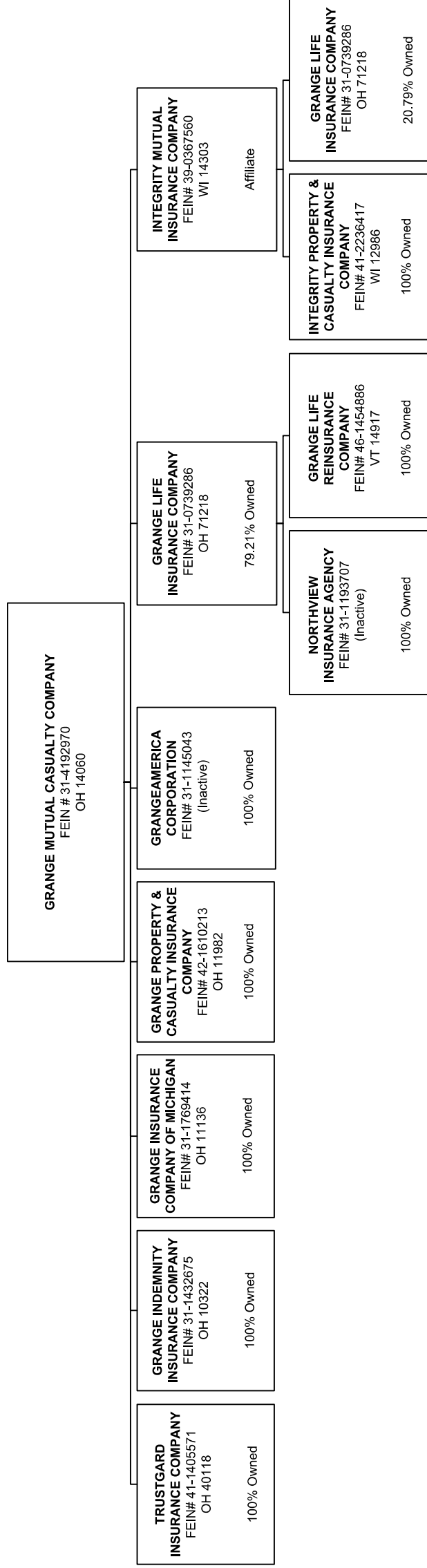
Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					7
		Life Contracts		4	5	6	
		2	3					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5
Active Status	Life Insurance Premiums	Annuity Considerations				Deposit - Type Contracts	
1. Alabama	AL	95,475				95,475	
2. Alaska	AK	4,397				4,397	
3. Arizona	AZ	93,613				93,613	
4. Arkansas	AR	30,356				30,356	
5. California	CA	105,120			711	105,832	
6. Colorado	CO	49,670				49,670	
7. Connecticut	CT	13,116				13,116	
8. Delaware	DE	6,535				6,535	
9. District of Columbia	DC	2,770				2,770	
10. Florida	FL	580,768	4,000		456	585,224	
11. Georgia	GA	5,986,658	2,740		16,575	6,005,973	
12. Hawaii	HI	6,962				6,962	
13. Idaho	ID	6,173				6,173	
14. Illinois	IL	2,141,277	15,450		4,299	2,161,026	
15. Indiana	IN	5,321,572	158,350		7,989	5,487,911	
16. Iowa	IA	119,941				119,941	
17. Kansas	KS	19,564				19,564	
18. Kentucky	KY	7,829,763	135,785		29,842	7,995,391	
19. Louisiana	LA	9,276				9,276	
20. Maine	ME	3,688				3,688	
21. Maryland	MD	29,090				29,090	
22. Massachusetts	MA	11,149				11,149	
23. Michigan	MI	3,351,564	83,622		2,264	3,437,449	
24. Minnesota	MN	321,845	1,050			322,895	
25. Mississippi	MS	99,111				99,111	
26. Missouri	MO	156,311				156,311	
27. Montana	MT	6,980				6,980	
28. Nebraska	NE	6,514				6,514	
29. Nevada	NV	27,144				27,144	
30. New Hampshire	NH	7,593				7,593	
31. New Jersey	NJ	25,114				25,114	
32. New Mexico	NM	6,946				6,946	
33. New York	NY	26,243	1,000			27,243	
34. North Carolina	NC	152,142			1,007	153,149	
35. North Dakota	ND	5,324				5,324	
36. Ohio	OH	32,605,410	444,160		79,873	33,129,443	
37. Oklahoma	OK	24,881				24,881	
38. Oregon	OR	6,916				6,916	
39. Pennsylvania	PA	2,172,481				2,172,481	
40. Rhode Island	RI	1,845				1,845	
41. South Carolina	SC	1,143,162			232	1,143,394	
42. South Dakota	SD	5,617				5,617	
43. Tennessee	TN	7,183,693	44,851		19,269	7,247,813	
44. Texas	TX	165,740	50			165,790	
45. Utah	UT	16,703				16,703	
46. Vermont	VT	1,888				1,888	
47. Virginia	VA	563,306	5,400		854	569,560	
48. Washington	WA	15,385				15,385	
49. West Virginia	WV	119,647	1,241		623	121,511	
50. Wisconsin	WI	883,455	(4,200)			879,255	
51. Wyoming	WY	2,661				2,661	
52. American Samoa	AS					0	
53. Guam	GU					0	
54. Puerto Rico	PR					0	
55. US Virgin Islands	VI	251				251	
56. Northern Mariana Islands	MP					0	
57. Canada	CAN	10,228				10,228	
58. Aggregate Other Alien	OT	2,676	0		0	2,676	0
59. Subtotal	(a) 15	71,585,709	893,499		163,995	72,643,203	0
90. Reporting entity contributions for employee benefits 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
95. Totals (Direct Business)	XXX	71,585,709	893,499		163,995	72,643,203	0
96. Plus Reinsurance Assumed	XXX	2,334,850				2,334,850	
97. Totals (All Business)	XXX	73,920,559	893,499		163,995	74,978,053	0
98. Less Reinsurance Ceded	XXX	34,312,771			94,239	34,407,010	
99. Totals (All Business) less Reinsurance Ceded	XXX	39,607,788	893,499		69,756	40,571,043	0
DETAILS OF WRITE-INS							
58001. GBR United Kingdom	XXX	2,676				2,676	
58002. ITA Italy	XXX					0	
58003. NZL New Zealand	XXX					0	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0		0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	2,676	0		0	2,676	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
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX	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 GRANGE LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	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	RE	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	79.2	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	71218	31-0739286				GRANGE LIFE INSURANCE COMPANY	.OH	RE	INTEGRITY MUTUAL INSURANCE COMPANY	OWNERSHIP	20.8	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	40118	41-1405571				TRUSTGARD INSURANCE COMPANY	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100.0	CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	10322	31-1432675				GRANGE INDEMNITY INSURANCE COMPANY	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	11136	31-1769414				GRANGE INSURANCE COMPANY OF MICHIGAN	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	14303	39-0367560				INTEGRITY MUTUAL INSURANCE COMPANY	.WI	UDP	GRANGE MUTUAL CASUALTY COMPANY	BOARD	.0	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	11982	42-1610213				GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	12986	41-2236417				INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	.WI	IA	INTEGRITY MUTUAL INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL CASUALTY COMPANY	.0
00267	GRANGE MUTUAL CASUALTY GROUP	14917	46-1454886				GRANGE LIFE REINSURANCE COMPANY	.VT	.DS	GRANGE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL CASUALTY COMPANY	.0
		00000	31-1145043				GRANGEAMERICA	.OH	NIA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL CASUALTY COMPANY	.0
		00000	31-1193707				NORTHVIEW INSURANCE AGENCY	.OH	.DS	GRANGE LIFE INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL CASUALTY COMPANY	.0
												.0		.0
												.0		.0
												.0		.0
												.0		.0

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Asterisk	Explanation

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:



STATEMENT AS OF SEPTEMBER 30, 2015 OF THE GRANGE LIFE INSURANCE COMPANY

7.



OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 25.

*ASSETS

	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 – 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous Receivables.....	71,795		71,795	0
2597. Summary of remaining write-ins for Line 25 from Page 02	71,795	0	71,795	0

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	290,304,017	275,336,021
2. Cost of bonds and stocks acquired	49,044,199	77,406,039
3. Accrual of discount	555,323	487,219
4. Unrealized valuation increase (decrease)	(5,169,453)	270,927
5. Total gain (loss) on disposals	(156,182)	316,433
6. Deduct consideration for bonds and stocks disposed of	40,854,460	61,998,187
7. Deduct amortization of premium	880,500	1,392,759
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	59,564	121,676
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	292,783,380	290,304,017
11. Deduct total nonadmitted amounts	781	781
12. Statement value at end of current period (Line 10 minus Line 11)	292,782,599	290,303,236

STATEMENT AS OF SEPTEMBER 30, 2015 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 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).....	224,291,401	20,352,076	18,035,042	1,138,423	228,535,456	224,291,401	227,746,859	232,673,875
2. NAIC 2 (a).....	44,088,945	1,467,115	4,073	(865,602)	36,521,879	44,088,945	44,686,386	36,502,444
3. NAIC 3 (a).....	6,979,236	760,325	755,817	(608,800)	7,932,257	6,979,236	6,374,945	6,179,489
4. NAIC 4 (a).....	7,129,888	489,125	886,904	292,149	7,262,208	7,129,888	7,024,258	7,441,929
5. NAIC 5 (a).....	434,253	10,000	93,505	43,177	579,270	434,253	393,924	779,818
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	282,923,723	23,078,641	19,775,340	(652)	280,831,070	282,923,723	286,226,371	283,577,555
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	282,923,723	23,078,641	19,775,340	(652)	280,831,070	282,923,723	286,226,371	283,577,555

(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

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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 GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments									
38378M-68-2	GMNA 2013-64 PA 1.500% 12/20/41		09/22/2015	Stifel Nicolaus & Co.		3,553,513	3,640,544	3,641	1
0599999 - Bonds - U.S. Governments						3,553,513	3,640,544	3,641	XXX
Bonds - U.S. Special Revenue									
3136A6-XB-5	FNR 2012-56 KV 3.000% 05/25/31		09/10/2015	Stifel Nicolaus & Co.		1,004,844	1,000,000	1,167	1
3136AL-NT-4	FNR FNR 2014-76 BE 3.000% 11/25/39		07/13/2015	Davidson, D.A., Co., Inc.		2,985,000	3,000,000	4,000	1
3136AP-EM-0	Fannie Mae 2015-45 VD 3.000% 07/25/35		08/10/2015	Stifel Nicolaus & Co.		4,345,640	4,384,000	4,384	1
31397S-5N-0	FNR 2011-43B 3.500% 05/25/31		09/30/2015	Stifel Nicolaus & Co.		531,172	500,000	194	1
31418B-TK-2	FN FN MA2353 3.000% 08/01/35		07/28/2015	Maxwell Simon Inc.		5,104,433	4,981,453	4,981	1
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						13,971,088	13,865,453	14,727	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00507V-AC-3	Activision Blizzard 144A-Call 5.625% 0		09/11/2015	Citigroup Global Markets		105,500	100,000	16	3FE
01748T-AA-9	Alllegion PLC Call 5.875% 09/15/23		09/11/2015	J P Morgan Securities		50,000	50,000		3FE
023135-AJ-5	Amazon Com, Inc. Amazon.Com Inc 2.500%		07/29/2015	Baird, Robert W. & Company		476,830	500,000	2,222	2FE
035287-AF-8	Anixter Inc 144A 5.500% 03/01/23		08/04/2015	Wells Fargo Bk		25,000	25,000		3FE
08579L-AA-5	Berry Plastics Escrow 144A-Call 6.000%		09/16/2015	Goldman Sachs		15,000	15,000		4FE
095796-AA-6	Blue Racer Midstream 144A-Call 6.125%		07/15/2015	Wells Fargo Bk		45,675	45,000	498	4FE
12008R-AG-2	Builders Firstsource Inc Builders Firsts		07/24/2015	Credit Suisse First Boston		104,750	100,000	1,218	4FE
129500-AA-2	Caleres Inc Caleres Inc 6.250% 08/15/2		07/21/2015	Merrill Lynch		10,000	10,000		4FE
170031-AB-4	Chiquita Brands Intl Call 7.875% 02/01		08/17/2015	Wells Fargo Bk		80,813	75,000	312	3FE
319963-BN-3	First Data Corp. 144A-Call 5.375% 08/1		08/05/2015	Merrill Lynch		100,000	100,000		3FE
33803W-AA-7	Fishers Lane Assoc LLC 144A 3.666% 08/		08/17/2015	Stifel Nicolaus & Co.		820,656	800,000	1,222	1FE
35804G-AK-4	Fresenius Finance 144A-Call 4.500% 01/		09/16/2015	Goldman Sachs		75,000	75,000		3FE
35906A-AR-9	Frontier Communications Corp 144A-Call		09/11/2015	J P Morgan Securities		75,000	75,000		3FE
35906A-AU-2	Frontier Communications Corp 144A-Call		09/11/2015	J P Morgan Securities		35,000	35,000		3FE
35906A-AX-6	Frontier Communications Corp 144A-Call		09/11/2015	J P Morgan Securities		15,000	15,000		3FE
421924-BR-1	Healthsouth Corp 144A-Call 5.750% 09/1		09/11/2015	Morgan Stanley		15,000	15,000		4FE
431475-AA-0	Hill-Rom Holdings Inc 144A-Call 5.750%		08/18/2015	Goldman Sachs		15,000	15,000		4FE
432891-AD-1	Hilton Worldwide Fin LLC Call 5.625% 1		08/03/2015	Various		104,500	100,000	1,734	4FE
447010-BB-7	Huntsman International LLC 144A-NC 5.1		08/18/2015	Merrill Lynch		23,875	25,000	342	4FE
451734-AC-1	IHS Inc. Class A Call 5.000% 11/01/22		09/10/2015	Merrill Lynch		25,313	25,000	465	3FE
505742-AD-8	Ladder Cap Fin 144A-Call 5.875% 08/01/		08/19/2015	Various		87,325	90,000	1,258	3FE
665772-CA-5	Northern States Power Northern States Po		07/15/2015	Keybank Capital Markets		1,149,900	1,000,000	729	1FE
68557N-AB-9	Orbital ATK Inc 144A-Call 5.500% 10/01		09/22/2015	Wells Fargo Bk		35,000	35,000		3FE
702150-AC-7	Party City Holdings Inc 144A 6.125% 08		08/05/2015	Merrill Lynch		10,000	10,000		5FE
79546V-AJ-5	Sally Holdings Call 5.750% 06/01/22		09/10/2015	Merrill Lynch		105,250	100,000	1,661	3FE
81211K-AV-2	Sealed Air Corp 144A-Call 4.875% 12/01		07/31/2015	Barclays Capital		101,000	100,000	867	4FE
817565-CB-8	Service Corp International Service Corp.		08/10/2015	Merrill Lynch		31,125	30,000	417	3FE
860630-AD-4	Stifel Financial Corp NC 4.250% 07/18/		08/05/2015	Stifel Nicolaus & Co.		496,300	500,000	1,299	2FE
87305Q-CD-1	TTX Co TTX Co 3.050% 11/15/22		07/24/2015	Davidson, D.A., Co., Inc.		493,985	500,000	3,135	2FE
88023U-AC-5	Tempur-pedic International 144A-Call 5		09/21/2015	Merrill Lynch		15,000	15,000		4FE
88104L-AB-9	Terraform Power Terraform Power Operatin		07/14/2015	Citigroup Global Markets		25,000	25,000		4FE
928377-AA-8	Vista Outdoor Inc 144A-Call 5.875% 10/		08/06/2015	Morgan Stanley		15,000	15,000		3FE
94974B-GP-9	Wells Fargo & Company 3.550% 09/29/25		09/22/2015	Davidson, D.A., Co., Inc.		856,919	850,000		1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,639,715	5,470,000	17,394	XXX
8399997 - Subtotals - Bonds - Part 3						23,164,316	22,975,997	35,761	XXX
8399999 - Subtotals - Bonds						23,164,316	22,975,997	35,761	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
38705#-10-4	Grange Life Reinsurance Compan Common St		08/11/2015	Capital Contribution		5,000,000			A
9199999 - Common Stocks - Parent, Subsidiaries and Affiliates						5,000,000	XXX	0	XXX
9799997 - Subtotals - Common Stocks - Part 3						5,000,000	XXX	0	XXX
9799999 - Subtotals - Common Stocks						5,000,000	XXX	0	XXX
9899999 - Subtotals - Preferred and Common Stocks						5,000,000	XXX	0	XXX
9999999 Totals						28,164,316	XXX	35,761	XXX

E04

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

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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-VR-9...	FNMA Call 3.000% 08/23/27		08/23/2015	Call 100.0000		1,000,000	1,000,000	995,000	995,049		4,951		4,951		1,000,000			.0	30,000	08/23/2027	1FE
36202F-UC-8...	GNMA G2 5072 3.500% 06/20/26		09/30/2015	Stifel Nicolaus & Co.		735,890	696,701	737,197	734,744		(436)		(436)		734,309		1,582	1,582	18,559	06/20/2026	1
36202F-UC-8...	GNMA G2 5072 3.500% 06/20/26		09/01/2015	Paydown		53,578	53,578	56,692	56,503		(2,926)		(2,926)		53,578			.0	1,216	06/20/2026	1
36204D-5J-4...	GNMA Pool 367249 6.500% 12/15/23		09/01/2015	Paydown		2,587	2,587	2,708	2,664		(77)		(77)		2,587			.0	112	12/15/2023	1FE
362056-AD-3...	GNMA Pool 389804 5.000% 01/15/33		09/01/2015	Paydown		728	728	729	729		(1)		(1)		728			.0	24	01/15/2033	1
38373T-Z2-4...	GNR 2002-15 PC 5.500% 11/20/31		08/01/2015	Paydown		6,269	6,269	6,010	6,247		22		22		6,269			.0	215	11/20/2031	1
38374E-ZM-2...	GNR 2003-116 JD 5.000% 11/20/32		09/01/2015	Paydown		150,693	150,693	148,739	150,112		581		581		150,693			.0	5,023	11/20/2032	1
38374F-W6-7...	GNR 2004-21 PC 5.000% 04/20/33		09/01/2015	Paydown		56,508	56,508	55,749	56,269		239		239		56,508			.0	1,848	04/20/2033	1
38376V-SB-4...	GNR 2010-21 NB 4.500% 01/20/37		09/01/2015	Paydown		34,363	34,363	35,136	34,551		(188)		(188)		34,363			.0	1,136	01/20/2037	1
38376W-AM-7...	GNR 2010-14 DC 4.500% 07/28/2015		07/28/2015	Stifel Nicolaus & Co.		473,470	464,186	477,459	466,055		(626)		(626)		465,429		8,041	8,041	13,926	07/20/2037	1FE
38376W-AM-7...	GNR 2010-14 DC 4.500% 07/20/37		07/01/2015	Paydown		42,127	42,127	43,331	42,296		(170)		(170)		42,127			.0	1,106	07/20/2037	1FE
383770-BF-3...	GNR 2011-26 PA 4.000% 07/20/40		09/01/2015	Paydown		82,019	82,019	86,414	85,662		(3,643)		(3,643)		82,019			.0	2,164	07/20/2040	1
38378C-RT-6...	GNR 2012-13 EG 2.000% 10/20/40		09/01/2015	Paydown		34,985	34,985	35,384	35,221		(236)		(236)		34,985			.0	473	10/20/2040	1FE
38378D-BL-8...	GNR 2012-17 CD 4.000% 09/20/40		09/01/2015	Paydown		45,878	45,878	49,936	48,134		(2,256)		(2,256)		45,878			.0	1,208	09/20/2040	1FE
38378G-CY-2...	GNR 2012-134 EA 3.000% 11/20/42		09/01/2015	Paydown		7,406	7,406	7,763	7,597		(191)		(191)		7,406			.0	148	11/20/2042	1
38378V-XZ-3...	GNR 2013-119 TV 3.000% 08/20/43		09/01/2015	Paydown		49,553	49,553	50,528	50,120		(567)		(567)		49,553			.0	991	08/20/2043	1
912828-EE-6...	United States Treasury Note - VA 4.250% 08/15/2015		08/15/2015	Maturity		250,000	250,000	247,852	249,837		163		163		250,000			.0	10,625	08/15/2015	1FE
0599999 - Bonds - U.S. Governments						3,026,054	2,977,581	3,036,627	3,021,789	0	(5,358)	0	(5,358)	0	3,016,431	0	9,623	9,623	88,775	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
70914P-MZ-2...	Pennsylvania State BAB-Call 4.800% 05/12/2015		09/17/2015	Huntington Investment Co.		1,078,000	1,000,000	972,920	979,186		1,132		1,132		980,319		97,682	97,682	42,800	05/01/2025	1FE
1799999 - Bonds - U.S. States, Territories and Possessions						1,078,000	1,000,000	972,920	979,186	0	1,132	0	1,132	0	980,319	0	97,682	97,682	42,800	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
64966H-TY-6...	New York, NY BAB-NC 5.399% 12/01/24		09/17/2015	Stifel Nicolaus & Co.		1,157,320	1,000,000	994,760	996,064		222		222		996,286		161,034	161,034	43,642	12/01/2024	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,157,320	1,000,000	994,760	996,064	0	222	0	222	0	996,286	0	161,034	161,034	43,642	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		09/01/2015	Paydown		3,417	3,417	3,457	3,455		(38)		(38)		3,417			.0	114	01/01/2036	1FE
31281B-TW-0...	FG N31465 5.000% 11/01/37		09/01/2015	Paydown		4,772	4,772	4,889	4,885		(113)		(113)		4,772			.0	148	11/01/2037	1FE
3128HX-SS-5...	FHS 268 30 3.000% 08/15/42		09/01/2015	Paydown		87,969	87,969	91,598	90,888		(2,918)		(2,918)		87,969			.0	1,783	08/15/2042	1
3128K9-QY-3...	FGLMC Pool A48571 6.000% 05/01/36		09/01/2015	Paydown		497	497	497	497		0		0		497			.0	20	05/01/2036	1FE
3128KJ-CZ-3...	FGLMC Pool A55488 5.500% 12/01/36		09/01/2015	Paydown		14,327	14,327	14,269	14,270		57		57		14,327			.0	554	12/01/2036	1FE
3128KJ-WA-6...	FGLMC Pool A56041 5.500% 01/01/37		09/01/2015	Paydown		3,316	3,316	3,295	3,295		21		21		3,316			.0	115	01/01/2037	1FE
3128MJ-BW-9...	FGLMC Pool G08052 5.500% 04/01/35		09/01/2015	Paydown		15,243	15,243	15,169	15,171		71		71		15,243			.0	551	04/01/2035	1FE
3128P7-RY-1...	FG C91437 3.500% 03/01/32		09/01/2015	Paydown		38,623	38,623	41,580	41,348		(2,724)		(2,724)		38,623			.0	898	03/01/2032	1FE
3128P7-S2-0...	FG C91437 3.500% 04/01/32		09/01/2015	Paydown		28,580	28,580	30,045	29,912		(1,332)		(1,332)		28,580			.0	662	04/01/2032	1
31292H-NB-6...	FGLMC Pool #C01286 6.000% 01/01/32		09/01/2015	Paydown		1,762	1,762	1,737	1,739		22		22		1,762			.0	71	01/01/2032	1FE

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31294W-A7-6	FG E02730 4.000% 10/01/25 FHLMC Pool #C90473		09/01/2015	Paydown		22,077	22,077	22,967	22,827		(750)		(750)		22,077			.0	.594	10/01/2025	1FE
31335H-Q2-2	6.500% 08/01/21 FHR 2141 E NAS FGLMC 7.0		09/01/2015	Paydown		.642	.642	.652	.648		(.5)		(.5)		.642			.0	.28	08/01/2021	1FE
31337K-G7-9	6.600% 04/15 FNR 2011-103 EC 2.000%		09/01/2015	Paydown		2,197	2,197	2,233	2,204		(.7)		(.7)		2,197			.0	.97	04/15/2029	1FE
3136A1-BB-0	03/25/41 FNR 2012-52 NB 3.500%		09/01/2015	Paydown		21,172	21,172	20,362	20,434		738		738		21,172			.0	.282	03/25/2041	1
3136A6-AW-4	12/25/39 FNR 2012-52 NB 3.500%		08/21/2015	Stifel Nicolaus & Co.		493,879	474,313	501,864	489,868		5,170		5,170		495,037		(1,159)	(1,159)	12,220	12/25/2039	1
3136A6-AW-4	12/25/39 FNR 2012-91 KL 3.500%		08/01/2015	Paydown		18,915	18,915	20,013	19,535		(620)		(620)		18,915			.0	.405	12/25/2039	1
3136A7-SU-7	08/25/32 FNR 2012-83 BA 3.500%		09/01/2015	Paydown		146,252	146,252	153,016	151,373		(5,122)		(5,122)		146,252			.0	3,381	08/25/2032	1
3136A7-ZV-7	03/25/41 FNR 2012-113 DB 2.000%		09/01/2015	Paydown		27,278	27,278	27,977	27,846		(569)		(569)		27,278			.0	.636	03/25/2041	1
3136A8-3H-1	01/25/42 FNR 2012-106 QN 3.500%		09/01/2015	Paydown		76,511	76,511	75,841			669		669		76,511			.0	.881	01/25/2042	1
3136A9-BK-3	10/25/42 FNR 2012-106 QP 3.500%		09/01/2015	Paydown		20,233	20,233	21,631	21,255		(1,022)		(1,022)		20,233			.0	.472	10/25/2042	1
3136A9-BL-1	10/25/42 FNR 2012-132 PD 2.000%		09/01/2015	Paydown		118,079	118,079	119,039			(959)		(959)		118,079			.0	.960	10/25/2042	1FE
3136AA-NZ-4	10/25/42 FNR 2013-5 MB 2.000%		09/01/2015	Paydown		143,164	143,164	135,850	137,143		6,021		6,021		143,164			.0	1,911	10/25/2042	1FE
3136AB-C7-6	02/25/43 FNR 2012-147 TD 2.000%		09/01/2015	Paydown		122,534	122,534	122,649	122,581		(48)		(48)		122,534			.0	1,646	02/25/2043	1FE
3136AB-CL-5	01/25/33 FNR 2013-9 MB 2.000%		09/01/2015	Paydown		55,294	55,294	55,519	55,473		(179)		(179)		55,294			.0	.715	01/25/2033	1
3136AB-QX-4	02/25/33 FNR 2013-40 VA 3.500%		09/01/2015	Paydown		27,684	27,684	27,766	27,747		(63)		(63)		27,684			.0	.369	02/25/2033	1
3136AD-F4-6	05/25/26 FNR 2013-80 AV 4.000%		09/01/2015	Paydown		66,146	66,146	69,164	68,476		(2,330)		(2,330)		66,146			.0	1,544	05/25/2026	1
3136AF-ZC-1	06/25/26 FNMA Call 2.000%		09/01/2015	Paydown		32,361	32,361	34,927	34,276		(1,915)		(1,915)		32,361			.0	.863	06/25/2026	1FE
3136G2-4N-4	08/27/24 FNMA Pool 253478 8.000%		08/27/2015	Call	100.0000	500,000	500,000	500,000	500,000						500,000			.0	5,000	08/27/2024	1
31371J-Q7-2	09/01/20 FNMA Pool 253543 7.000%		09/01/2015	Paydown		.315	.315	.319	.316						.315			.0	.17	09/01/2020	1FE
31371J-S8-8	11/01/20 FNMA Pool 254477 5.500%		09/01/2015	Paydown		.413	.413	.409	.410		.3		.3		.413			.0	.19	11/01/2020	1FE
31371K-UA-7	10/01/32 FNMA Pool 254915 4.500%		09/01/2015	Paydown		15,628	15,628	15,451	15,459		169		169		15,628			.0	.581	10/01/2032	1
31371L-DU-0	09/01/23 FNMA Pool 255029 5.000%		09/01/2015	Paydown		5,016	5,016	4,878	4,915		100		100		5,016			.0	.151	09/01/2023	1FE
31371L-HE-2	12/01/23 FNMA Pool 255042 4.500%		09/01/2015	Paydown		4,901	4,901	4,892	4,890		.11		.11		4,901			.0	.163	12/01/2023	1FE
31371L-HT-9	11/01/23 FN 256676 5.500%		09/01/2015	Paydown		4,547	4,547	4,425	4,463		.84		.84		4,547			.0	.140	11/01/2023	1FE
31371N-CM-5	04/01/27 FN 257126 5.500%		09/01/2015	Paydown		31,840	31,840	34,099	33,925		(2,085)		(2,085)		31,840			.0	1,150	04/01/2027	1FE
31371N-SQ-9	02/01/23 FHR 3687 B 4.000%		09/01/2015	Paydown		42,487	42,487	46,019	45,101		(2,614)		(2,614)		42,487			.0	1,594	02/01/2023	1
3137A0-EU-5	07/15/30 FHR 3766 DB 4.000%		09/01/2015	Paydown		91,981	91,981	96,559	94,912		(2,931)		(2,931)		91,981			.0	2,542	07/15/2030	1
3137A2-H8-7	11/15/30 FHR 3753 AS 3.500%		09/01/2015	Paydown		100,824	100,824	111,190	107,842		(7,018)		(7,018)		100,824			.0	2,748	11/15/2030	1FE
3137A3-JW-0	11/15/25 FHR 3762 GM 3.500%		09/01/2015	Paydown		1,059	1,059	1,092	1,076		(18)		(18)		1,059			.0	.24	11/15/2025	1
3137A3-PN-3	08/15/28 FHR 3786 WA 4.000%		09/01/2015	Paydown		27,361	27,361	28,215	27,575		(214)		(214)		27,361			.0	.627	08/15/2028	1FE
3137A5-WW-0	12/15/28 FHR 3814 B 3.000%		09/01/2015	Paydown		28,066	28,066	28,847	28,305		(239)		(239)		28,066			.0	.751	12/15/2028	1FE
3137A6-L6-7	02/15/26 FHR 3816 HA 3.500%		09/22/2015	Stifel Nicolaus & Co.		1,038,750	1,000,000	1,070,938	1,053,478		(12,788)		(12,788)		1,040,690		(1,940)	(1,940)	24,500	02/15/2026	1
3137A6-QZ-8	11/15/25		09/01/2015	Paydown		.5	.5	.6	.5				.0		.5			.0		11/15/2025	1FE

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STATEMENT AS OF SEPTEMBER 30, 2015 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3137A8-XZ-6	FHR 3844 DA 4.500% 10/15/39		09/01/2015	Paydown		55,389	55,389	59,084	56,923		(1,535)		(1,535)		55,389			.0	1,645	10/15/2039	1
3137AE-Z6-5	FHR 3928 HC 2.500% 08/15/40		09/01/2015	Paydown		95,583	95,583	95,792	95,790		(207)		(207)		95,583			.0	1,556	08/15/2040	1FE
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		09/01/2015	Paydown		15,514	15,514	16,046	15,827		(312)		(312)		15,514			.0	254	10/15/2026	1
3137AM-K7-1	FHR 4020 EJ 3.000% 02/15/42		09/01/2015	Paydown		124,377	124,377	124,377	124,377				.0		124,377			.0	2,471	02/15/2042	1FE
3137AN-3R-4	FHR 4019 JC 2.500% 05/15/41		09/01/2015	Paydown		89,647	89,647	87,385	87,782		1,865		1,865		89,647			.0	1,476	05/15/2041	1FE
3137AN-QF-5	FHR 4036 PA 2.750% 04/15/41		09/01/2015	Paydown		31,439	31,439	31,987	31,763		(324)		(324)		31,439			.0	596	04/15/2041	1
3137AN-VY-8	FHR 4031 LE 2.000% 10/15/29		09/10/2015	Stifel Nicolaus & Co.		798,321	796,827	808,904	803,358		2,867		2,867		806,225		(7,905)	(7,905)	12,572	10/15/2029	1
3137AN-VY-8	FHR 4031 LE 2.000% 10/15/29		09/01/2015	Paydown		30,816	30,816	31,283	31,069		(253)		(253)		30,816			.0	401	10/15/2029	1
3137AU-U9-8	FHR 4156 PC 3.000% 10/15/32		09/01/2015	Paydown		34,828	34,828	37,440	36,674		(1,846)		(1,846)		34,828			.0	697	10/15/2032	1
3137AX-TP-8	FHR 4163 CW 3.500% 01/15/43		09/01/2015	Paydown		397,252	397,252	394,769	394,799		2,453		2,453		397,252			.0	8,392	01/15/2043	1FE
3137AY-TH-4	FHR 4163 CW 3.500% 04/15/40		08/12/2015	Stifel Nicolaus & Co.		1,736,479	1,673,714	1,764,592	1,729,975		(10,477)		(10,477)		1,719,498		16,981	16,981	41,657	04/15/2040	1FE
3137AY-TH-4	FHR 4203 BN 3.000% 04/15/40		08/01/2015	Paydown		23,836	23,836	25,130	24,637		(801)		(801)		23,836			.0	522	04/15/2040	1FE
3137B2-BP-4	FHR 4217 UD 1.750% 04/15/33		09/01/2015	Paydown		98,021	98,021	99,449		(1,428)		(1,428)		98,021			.0	1,017	04/15/2033	1	
3137B2-KL-3	FHR 4227 AV 3.500% 06/15/28		09/01/2015	Paydown		27,767	27,767	27,246	27,289		478		478		27,767			.0	315	06/15/2028	1
3137B3-AH-1	FHR 4316 MH 3.000% 08/15/31		09/01/2015	Paydown		21,326	21,326	22,073	21,892		(566)		(566)		21,326			.0	498	08/15/2031	1FE
3137B9-5Q-4	FHR 4345 VE 3.500% 03/15/33		09/01/2015	Paydown		250,509	250,509	256,224	255,382		(4,872)		(4,872)		250,509			.0	4,664	03/15/2033	1FE
3137BA-JG-8	FHR 4341 AV 3.000% 02/15/29		09/01/2015	Paydown		28,470	28,470	29,831	29,701		(1,232)		(1,232)		28,470			.0	664	02/15/2029	1FE
3137BA-LD-2	FHR 4378 AE 2.250% 07/15/27		09/01/2015	Paydown		16,127	16,127	16,431	16,419		(292)		(292)		16,127			.0	323	07/15/2027	1
3137BD-4W-3	FNR 2002-59 B 5.500% 02/15/44		09/01/2015	Paydown		131,700	131,700	131,802	131,799		(100)		(100)		131,700			.0	1,905	02/15/2044	1
31392E-SX-9	FNR 2003-29 WG 4.000% 09/25/17		09/01/2015	Paydown		3,748	3,748	3,815	3,746		3		3		3,748			.0	138	09/25/2017	1FE
31393A-CF-2	FNR 2003-28 GA 4.000% 04/25/33		09/01/2015	Paydown		15,393	15,393	15,529	15,436		(43)		(43)		15,393			.0	420	04/25/2033	1FE
31393A-GG-6	FHR 2553 GB 5.000% 10/25/32		09/01/2015	Paydown		6,900	6,900	6,790	6,876		23		23		6,900			.0	188	10/25/2032	1FE
31393J-HC-5	FHR 2586 WG 4.000% 01/15/18		09/01/2015	Paydown		51,605	51,605	51,401	51,491		114		114		51,605			.0	1,711	01/15/2018	1FE
31393M-W9-8	FHR 2628 AB 4.500% 03/15/33		09/01/2015	Paydown		38,267	38,267	39,284	38,714		(447)		(447)		38,267			.0	1,025	03/15/2033	1FE
31393V-MQ-1	FNR 2004-95 EA 4.500% 06/15/18		09/01/2015	Paydown		10,494	10,494	10,212	10,440		54		54		10,494			.0	316	06/15/2018	1
31394B-W4-2	FHR 2744 TU 5.500% 08/25/33		09/01/2015	Paydown		88,869	88,869	92,257	89,011		(143)		(143)		88,869			.0	2,609	08/25/2033	1
31394P-RU-9	FNR 2006-22 GE 4.500% 05/15/32		09/01/2015	Paydown		20,952	20,952	20,369	20,846		106		106		20,952			.0	767	05/15/2032	1FE
31395B-D7-5	FHR 2835 HB 5.500% 08/25/23		09/01/2015	Paydown		32,193	32,193	33,057	32,469		(276)		(276)		32,193			.0	967	08/25/2023	1FE
31395E-YP-6	FHR 3127 CY 5.500% 08/15/24		09/01/2015	Paydown		29,474	29,474	30,634	29,884		(410)		(410)		29,474			.0	1,081	08/15/2024	1FE
31396J-2L-8	FNR 2011-49 CA 3.500% 03/15/26		09/01/2015	Paydown		14,043	14,043	14,604	14,239		(196)		(196)		14,043			.0	523	03/15/2026	1FE
31397U-GT-0	FHR 3597 LE 4.000% 12/25/28		09/01/2015	Paydown		15,335	15,335	15,613	15,403		(68)		(68)		15,335			.0	361	12/25/2028	1
31398L-BJ-6	FNMA Pool 722925 5.000% 07/15/39		09/01/2015	Paydown		43,152	43,152	45,141	44,622		(1,470)		(1,470)		43,152			.0	1,155	07/15/2039	1
31402A-D6-0	07/01/23		09/01/2015	Paydown		2,366	2,366	2,397	2,383		(17)		(17)		2,366			.0	79	07/01/2023	1FE

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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)
31402R-JV-2	FNMA Pool 735676 5.000% 07/01/35		09/01/2015	Paydown		18,506	18,506	19,165	19,125		(619)		(619)		18,506			.0	.614	07/01/2035	1FE
31403D-BW-8	FNMA Pool 745353 5.500% 03/01/36		09/01/2015	Paydown		17,650	17,650	17,170	17,189		461		461		17,650			.0	.651	03/01/2036	1FE
31403D-GZ-6	FNMA Pool 745516 5.500% 05/01/36		09/01/2015	Paydown		9,912	9,912	9,899	9,898		14		14		9,912			.0	.363	05/01/2036	1
31403D-TG-4	FNMA Pool 745851 6.000% 09/01/36		09/01/2015	Paydown		9,194	9,194	9,277	9,273		(79)		(79)		9,194			.0	.368	09/01/2036	1FE
31404A-GX-6	FNMA Pool 762614 5.000% 12/01/23		09/01/2015	Paydown		6,761	6,761	6,850	6,820		(58)		(58)		6,761			.0	.225	12/01/2023	1FE
31404S-GD-1	FN 76996 5.000% 04/01/34		09/01/2015	Paydown		20,604	20,604	21,396	21,345		(742)		(742)		20,604			.0	.672	04/01/2034	1FE
31407U-EQ-6	FNMA Pool 840843 5.500% 12/01/35		09/01/2015	Paydown		1,683	1,683	1,654	1,655		29		29		1,683			.0	.66	12/01/2035	1FE
31409J-SF-8	FNMA Pool 872718 6.000% 06/01/36		09/01/2015	Paydown		31,765	31,765	31,547	31,553		213		213		31,765			.0	1,325	06/01/2036	1FE
31409X-GG-8	FNMA Pool 881399 6.000% 05/01/36		09/01/2015	Paydown		2,796	2,796	2,783	2,783		13		13		2,796			.0	.100	05/01/2036	1FE
31411B-GM-9	FNMA Pool 903004 5.500% 12/01/36		09/01/2015	Paydown		8,228	8,228	8,180	8,180		47		47		8,228			.0	.302	12/01/2036	1FE
31411J-3H-7	FNMA Pool 909900 5.500% 03/01/37		09/01/2015	Paydown		7,512	7,512	7,438	7,439		73		73		7,512			.0	.274	03/01/2037	1FE
31416B-4A-3	FN 995517 5.500% 01/01/24		09/01/2015	Paydown		14,141	14,141	15,288	15,119		(978)		(978)		14,141			.0	.518	01/01/2024	1
31417G-VK-9	FN AB9617 2.500% 06/01/33		09/01/2015	Paydown		11,127	11,127	11,144	11,142		(15)		(15)		11,127			.0	.185	06/01/2033	1
31417Y-2J-5	FN MA0776 4.500% 06/01/31		09/01/2015	Paydown		52,414	52,414	55,231	55,028		(2,614)		(2,614)		52,414			.0	1,557	06/01/2031	1FE
31417Y-3N-5	FN MA0804 4.000% 07/01/31		09/01/2015	Paydown		15,165	15,165	15,615	15,572		(407)		(407)		15,165			.0	.396	07/01/2031	1
31417Y-TV-9	FN MA0563 4.000% 11/01/30		09/01/2015	Paydown		26,473	26,473	27,300	27,214		(741)		(741)		26,473			.0	.696	11/01/2030	1
31418A-E9-5	FN MA1059 3.500% 05/01/32		09/01/2015	Paydown		30,858	30,858	32,662	32,501		(1,643)		(1,643)		30,858			.0	.699	05/01/2032	1
31418A-EB-0	FN MA1029 3.500% 04/01/32		09/01/2015	Paydown		26,940	26,940	28,325	28,205		(1,265)		(1,265)		26,940			.0	.626	04/01/2032	1
31418A-TA-6	FN MA 1444 2.500% 05/01/33		09/01/2015	Paydown		23,370	23,370	24,173	24,116		(746)		(746)		23,370			.0	.386	05/01/2033	1
31418B-TK-2	FN FN MA2353 3.000% 08/01/35		09/01/2015	Paydown		23,717	23,717	24,302			(586)		(586)		23,717			.0	.59	08/01/2035	1
662903-LB-7	North Texas Muni Wtr BAB- Direct pay 6		09/29/2015	Davidson, D.A., Co., Inc.		1,119,000	1,000,000	1,068,300	1,039,314		(5,707)		(5,707)		1,033,607		.85,393	.85,393	.65,199	09/01/2029	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						9,344,121	9,102,547	9,443,988	9,004,305	0	(70,185)	0	(70,185)	0	9,252,751	0	91,370	91,370	240,176	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
01748T-AA-9	Alltegon PLC Call 5.875% 09/15/23		09/11/2015	Various		51,188	50,000	50,000					.0	50,000			1,188	1,188		09/15/2023	3FE
039483-AY-8	Archer Daniels Midland Co. NC 5.450% 0		09/04/2015	Call 110.5390		222,183	201,000	193,095	197,824		24,359		24,359		222,183			.0	10,620	03/15/2018	1FE
08579L-AA-5	Berry Plastics Escrow 144A-Call 6.000%		09/16/2015	Stifel Nicolaus & Co.		15,075	15,000	15,000					.0	15,000			.75	.75		10/15/2022	
095796-AA-6	Blue Racer Midstream 144A-Call 6.125%		07/15/2015	Oppenheimer and Co.		45,900	45,000	45,675					.0	45,675			225	225	498	11/15/2022	4FE
126650-BQ-2	CVS Corp. PT-NC 6.943% 01/10/30		09/10/2015	Redemption 100.0000		4,073	4,073	4,154	4,137		(64)		(64)		4,073			.0	.189	12/10/2029	2FE
129500-AA-2	Caleres Inc Caleres Inc 6.250% 08/15/2		07/21/2015	Merrill Lynch		10,050	10,000	10,000					.0	10,000			50	50		08/15/2023	4FE
17305E-BU-8	Citibank Credit Card Issuance 2003-A7 A7		07/07/2015	Call 100.0000		1,000,000	1,000,000	999,990	999,993		.7		.7		1,000,000			.0	.41,500	07/07/2017	1FE
20854P-AL-3	CONSOL Energy Inc. Call 5.875% 04/15/2		07/14/2015	Merrill Lynch		121,500	150,000	156,375	155,951		(369)		(369)		155,582		(34,082)	(34,082)	6,658	04/15/2022	4FE
22282E-AF-9	Covanta Holdings Corp Call 5.875% 03/0		08/27/2015	Various		50,370	52,000	53,685			(17)		(17)		53,668		(3,298)	(3,298)	3,013	03/01/2024	4FE
22541L-BK-8	Credit Suisse First Boston NC 5.125% 0	E	08/15/2015	Maturity		500,000	500,000	502,905	500,227		(227)		(227)		500,000			.0	.25,625	08/15/2015	1FE

E053

STATEMENT AS OF SEPTEMBER 30, 2015 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
257867-BA-8	Donnelly, RR & Sons Inc NC 6.500% 11/1		09/11/2015	Various		144,930	150,000	159,000	158,514		(510)		(510)		158,004		(13,074)	(13,074)	7,846	11/15/2023	3FE
29276K-AU-5	Energy XXI Gulf Coast Call 6.875% 03/1		09/15/2015	J P Morgan Securities		27,938	150,000	81,000	81,000		2,505		2,505		83,505		(55,568)	(55,568)	10,402	03/15/2024	5FE
319963-BC-7	First Data Corp. 144A-Call 7.375% 06/1		08/10/2015	Direct		24,947	24,000	25,620	24,477		(477)		(477)		24,000		947	947	1,170	06/15/2019	3FE
319963-BC-7	First Data Corp. 144A-Call 7.375% 06/1		07/27/2015	Call 103.6880		37,328	36,000	38,430	36,716		612		612		37,328			0	1,616	06/15/2019	3FE
341081-EP-8	Florida Power & Light NC 5.850% 02/01		09/28/2015	Redemption 116.8420		1,168,420	1,000,000	1,089,980	1,071,580		96,840		96,840		1,168,420			0	117,763	02/01/2033	1FE
35906A-AU-2	Frontier Communications Corp 144A-Call		09/11/2015	Various		35,575	35,000	35,000					0		35,000		575	575		09/15/2022	3FE
35906A-AX-6	Frontier Communications Corp 144A-Call		09/11/2015	Mizuho Securities		15,188	15,000	15,000					0		15,000		188	188		09/15/2025	3FE
421924-BR-1	Healthsouth Corp 144A-Call 5.750% 09/1		09/11/2015	Stifel Nicolaus & Co.		15,000	15,000	15,000					0		15,000			0		09/15/2025	4FE
431475-AA-0	Hill-Rom Holdings Inc 144A-Call 5.750%		08/18/2015	Stifel Nicolaus & Co.		15,206	15,000	15,000					0		15,000		206	206		09/01/2023	4FE
523768-AF-6	Lee Enterprises Inc 144A-Call 9.500% 0		09/09/2015	Jefferies		6,703	7,000	7,193	7,192		(12)		(12)		7,180		(478)	(478)	663	03/15/2022	4FE
595112-BA-0	Micron Technology Inc Call 5.875% 02/1		07/23/2015	Various		152,563	150,000	159,188	158,575		(571)		(571)		158,004		(5,441)	(5,441)	8,282	02/15/2022	3FE
68557N-AB-9	Orbital ATK Inc 144A-Call 5.500% 10/01		09/22/2015	Wells Fargo Bk.		35,263	35,000	35,000					0		35,000		263	263		10/01/2023	3FE
693320-AR-4	PHH Corp NC 7.375% 09/01/19		09/21/2015	Various		101,613	100,000	105,750	105,554		(754)		(754)		104,800		(3,187)	(3,187)	7,783	09/01/2019	4FE
702150-AC-7	Party City Holdings Inc 144A 6.125% 08		08/05/2015	Merrill Lynch		10,075	10,000	10,000					0		10,000		75	75		08/15/2023	5FE
704549-AM-6	Peabody Energy Corp NC 6.250% 11/15/21		09/17/2015	Citigroup Global Markets		13,000	50,000	43,875	43,890		495		495		44,385		(31,385)	(31,385)	2,665	11/15/2021	4FE
80007P-AU-3	Sandridge Energy Inc Sandridge Energy In Service Corp		09/16/2015	Credit Suisse First Boston International Service Corp		44,038	65,000	65,000					0		65,000		(20,963)	(20,963)	1,596	06/01/2020	4FE
817565-CB-8	Sprint Corp NC 7.875% 09/15/23		08/11/2015	Baird, Robert W. & Company		31,238	30,000	31,125					0		31,125		113	113	417	05/15/2024	3FE
85207U-AF-2	Tempur-pedic International 144A-Call 5	E	09/22/2015	Various		134,925	145,000	145,731	145,665		(40)		(40)		145,624		(10,699)	(10,699)	10,604	09/15/2023	4FE
88023U-AC-5	Terraform Power Terraform Power Operatin		09/21/2015	Merrill Lynch		15,056	15,000	15,000					0		15,000		56	56		10/15/2023	4FE
88104L-AB-9	Vista Outdoor Inc 144A-Call 5.875% 10/		07/14/2015	Oppenheimer and Co.		25,391	25,000	25,000					0		25,000		391	391		06/15/2025	
928377-AA-8	Wells Fargo & Company NC 3.500% 03/08		08/06/2015	Baird, Robert W. & Company		15,169	15,000	15,000					0		15,000		169	169		10/01/2023	3FE
94974B-FC-9	Windstream Corp. Call 6.375% 08/01/23		09/22/2015	Davidson, D.A., Co., Inc.		881,178	850,000	917,796	903,664		(5,013)		(5,013)		898,652		(17,474)	(17,474)	31,155	03/08/2022	1FE
97381W-AZ-7	Bombardier Inc. Call-144A 6.000% 10/15		09/16/2015	Goldman Sachs		114,000	150,000	147,000	147,175		182		182		147,357		(33,357)	(33,357)	10,891	08/01/2023	3FE
097751-BJ-9	New Gold Inc 144A-Call 6.250% 11/15/22	A	08/07/2015	Various		122,275	150,000	152,625	152,380		(233)		(233)		152,147		(29,872)	(29,872)	7,240	10/15/2022	4FE
644535-AF-3	Abengoa Finance 144A 7.750% 02/01/20	A	08/18/2015	Various		43,628	50,000	49,125	49,140		54		54		49,194		(5,566)	(5,566)	2,373	11/15/2022	4FE
00289V-AB-9	Sensata Technologies 144A-NC 5.625% 11	F	08/27/2015	Barclays Capital		29,000	50,000	55,375	54,892		(569)		(569)		54,324		(25,324)	(25,324)	4,198	02/01/2020	4FE
81725W-AH-6	Merrill Lynch	R	07/29/2015			51,750	50,000	50,000	50,000				0		50,000		1,750	1,750	2,258	11/01/2024	3FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,331,731	5,414,073	5,534,691	5,048,546	0	116,198	0	116,198	0	5,615,229	0	(283,498)	(283,498)	317,022	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						19,937,226	19,494,201	19,982,986	19,049,890	0	42,009	0	42,009	0	19,861,015	0	76,211	76,211	732,414	XXX	XXX
8399999 - Subtotals - Bonds						19,937,226	19,494,201	19,982,986	19,049,890	0	42,009	0	42,009	0	19,861,015	0	76,211	76,211	732,414	XXX	XXX
9999999 Totals						19,937,226	XXX	19,982,986	19,049,890	0	42,009	0	42,009	0	19,861,015	0	76,211	76,211	732,414	XXX	XXX

E054

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

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
09248U-61-9	Blackrock Tempfund	0	1FE	1,071,785	1,071,785	
000000-00-0	Commonwealth Bk Australia Syd OBU	0	1FE	284,544	284,544	
31607A-10-9	Fidelitu Money Market Port Discrest	0	1FE	1,422,719	1,422,719	
82124M-ZE-3	Sheffield Receivalbe Corp	0	1FE	142,214	142,134	
000000-00-0	Citigroup Global Markets Inc.	0	1FE	1,422,719	1,422,719	
000000-00-0	Natixis Financial Products LLC	0	1FE	569,087	569,087	
9612C4-RP-8	Westpac Bkg Corp	0	1FE	142,250	142,266	
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				5,055,318	5,055,254	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				5,055,318	5,055,254	XXX
6199999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				5,055,318	5,055,254	XXX
6599999 - Bonds - Total Bonds - Subtotals - Total Bonds				5,055,318	5,055,254	XXX
9999999 Totals				5,055,318	5,055,254	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$ 5,055,318 Book/Adjusted Carrying Value \$ 5,055,254
2. Average balance for the year to date Fair Value \$ 7,073,007 Book/Adjusted Carrying Value \$ 7,072,990
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1 \$ 5,055,254 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

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 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
<p style="font-size: 48px; margin: 0;">NONE</p>							
8699999 Total Cash Equivalents					0	0	0