



QUARTERLY STATEMENT

AS OF JUNE 30, 2016
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			
	(Name)		(Area Code) (Telephone Number) (Extension)			
	siefkerj@grangeinsurance.com		614-542-6043			
	(E-mail Address)		(FAX Number)			

OFFICERS

Name	Title	Name	Title
Theresa Marie Mason #	President	Teresa Jean Dalenta #	EVP & CFO
LaVawn Dee Coleman	EVP & Secretary	Milliman	Actuary

OTHER OFFICERS

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	MARK LEWIS BOXER	DOUGLAS PAUL BUTH	GLENN EUGENE CORLETT
ROBERT ENLOW HOYT	MARY MARNETTE PERRY	THOMAS SIMRALL STEWART	DAVID CHARLES WETMORE
CHRISTIANNA (NMN) WOOD			

State ofOhio.....
County ofFranklin.....
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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	Teresa Jean Dalenta EVP & CFO	LaVawn Dee Coleman EVP & Secretary
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a. Is this an original filing? Yes [X] No []

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached

Teresa J. Burchwell,
04/28/2017

STATEMENT AS OF JUNE 30, 2016 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	305,891,422		305,891,422	292,463,937
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	10,375,140	781	10,374,359	9,965,251
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 (\$ 18,950,399), cash equivalents (\$ 0) and short-term investments (\$ 0)	18,950,399		18,950,399	22,636,303
6. Contract loans (including \$ premium notes)	11,358,996		11,358,996	11,049,922
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities			0	19,219
10. Securities lending reinvested collateral assets	4,270,525		4,270,525	6,702,589
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	350,846,482	781	350,845,701	342,837,221
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	2,736,354		2,736,354	2,608,663
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)	38,936,883		38,936,883	37,748,479
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,456,560		3,456,560	3,712,828
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	766,393		766,393	1,234,985
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	10,280,001	5,498,821	4,781,180	4,721,102
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	661,760	652,691	9,069	1,142
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	228,482		228,482	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	1,121,313	1,110,471	10,842	361,477
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	409,034,228	7,262,764	401,771,464	393,225,897
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	409,034,228	7,262,764	401,771,464	393,225,897
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	344,276	344,276	0	0
2502. Premium Tax Credits	777,037	766,195	10,842	10,842
2503. Reinsurance Recoverable			0	350,635
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,121,313	1,110,471	10,842	361,477

STATEMENT AS OF JUNE 30, 2016 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 \$ less \$ included in Line 6.3 (including \$ Modco Reserve)	310,163,404	299,925,958
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	390,184	388,183
3. Liability for deposit-type contracts (including \$ Modco Reserve)	330,444	362,073
4. Contract claims:		
4.1 Life	4,239,271	3,533,376
4.2 Accident and health	(7,998)	(5,978)
5. Policyholders' dividends \$ and coupons \$ due and unpaid	258,422	273,955
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	57,446	57,446
6.2 Dividends not yet apportioned (including \$ Modco)		0
6.3 Coupons and similar benefits (including \$ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	333,951	259,094
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act.....		0
9.3 Other amounts payable on reinsurance, including \$ 1,729,117 assumed and \$ ceded.....	1,729,117	1,935,122
9.4 Interest Maintenance Reserve	1,099,158	1,075,189
10. Commissions to agents due or accrued-life and annuity contracts \$ 673,459 , accident and health \$ and deposit-type contract funds \$	673,459	1,227,739
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	1,464,365	1,557,594
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,348,484	1,793,425
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	125,547	125,546
15.2 Net deferred tax liability		0
16. Unearned investment income	457,698	455,934
17. Amounts withheld or retained by company as agent or trustee		0
18. Amounts held for agents' account, including \$ agents' credit balances		0
19. Remittances and items not allocated	176,276	93,483
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money \$ and interest thereon \$		0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,748,885	2,693,373
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers.....		0
24.04 Payable to parent, subsidiaries and affiliates	9,056,000	10,573,350
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance	24,349,011	17,743,371
24.08 Derivatives	0	0
24.09 Payable for securities	1,896,183	0
24.10 Payable for securities lending.....	4,270,525	6,702,589
24.11 Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	365,159,832	350,770,822
27. From Separate Accounts statement		0
28. Total liabilities (Lines 26 and 27)	365,159,832	350,770,822
29. Common capital stock	1,893,750	1,893,750
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		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)	27,686,632	33,530,075
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		0
36.2 shares preferred (value included in Line 30 \$)		0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	34,717,882	40,561,325
38. Totals of Lines 29, 30 and 37	36,611,632	42,455,075
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	401,771,464	393,225,897
DETAILS OF WRITE-INS		
2501.		0
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
3101.		0
3102.		0
3103.		0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.		0
3402.		0
3403.		0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2016 OF THE GRANGE LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	29,583,657	27,973,828	56,645,239
2. Considerations for supplementary contracts with life contingencies		0	45,314
3. Net investment income	6,248,917	6,255,393	12,781,359
4. Amortization of Interest Maintenance Reserve (IMR)	200,953	280,976	563,988
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	3,692,539	7,146,771	14,624,833
7. Reserve adjustments on reinsurance ceded		0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		0	0
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	23,003	2,812	5,212
9. Totals (Lines 1 to 8.3)	39,749,069	41,659,780	84,665,945
10. Death benefits	13,808,546	12,623,254	25,105,458
11. Matured endowments (excluding guaranteed annual pure endowments)		0	0
12. Annuity benefits	2,501,509	2,754,689	4,198,198
13. Disability benefits and benefits under accident and health contracts	57,189	6,563	29,230
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	4,958,250	3,218,722	7,329,707
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds		0	0
18. Payments on supplementary contracts with life contingencies		0	0
19. Increase in aggregate reserves for life and accident and health contracts	10,207,820	9,937,084	21,244,762
20. Totals (Lines 10 to 19)	31,533,314	28,540,312	57,907,355
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,735,395	5,106,702	11,186,858
22. Commissions and expense allowances on reinsurance assumed	73,839	78,101	167,331
23. General insurance expenses	7,227,557	7,252,034	14,800,437
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,005,703	982,388	2,086,160
25. Increase in loading on deferred and uncollected premiums	(133,666)	(786,578)	(727,542)
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	148,599	0	169,201
28. Totals (Lines 20 to 27)	45,590,741	41,172,959	85,589,800
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(5,841,672)	486,821	(923,855)
30. Dividends to policyholders	148,834	111,372	332,959
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(5,990,506)	375,449	(1,256,814)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)		296,765	105,625
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)	(5,990,506)	78,684	(1,362,439)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (excluding taxes of \$ transferred to the IMR)	(415,471)	0	(200,558)
35. Net income (Line 33 plus Line 34)	(6,405,977)	78,684	(1,562,997)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	42,455,075	56,130,255	56,130,255
37. Net income (Line 35)	(6,405,977)	78,684	(1,562,997)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 39. Change in net unrealized foreign exchange capital gain (loss)	409,108	(3,281,763)	(11,760,432)
40. Change in net deferred income tax		0	0
41. Change in nonadmitted assets	2,113,818	541,587	1,282,932
42. Change in liability for reinsurance in unauthorized and certified companies	(1,832,987)	(266,380)	(348,747)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(55,512)	(45,689)	(63,256)
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period		0	0
47. Other changes in surplus in Separate Accounts Statement		0	0
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance	(71,893)	(86,360)	(156,635)
52. Dividends to stockholders		0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	(1,066,045)
54. Net change in capital and surplus (Lines 37 through 53)	(5,843,443)	(3,059,921)	(13,675,180)
55. Capital and surplus as of statement date (Lines 36 + 54)	36,611,632	53,070,334	42,455,075
DETAILS OF WRITE-INS			
08.301. SERVICE FEES	23,003	2,812	5,212
08.302.		0	0
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,003	2,812	5,212
2701. Investment Income Due GLRE-Classified as Misc Deduction	148,599	0	146,305
2702. Misc Deduction		0	22,896
2703.		0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	148,599	0	169,201
5301. Prior Period Adjustment		0	(1,066,045)
5302.		0	0
5303.		0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	(1,066,045)

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.....	29,072,368	27,826,172	54,939,043
2. Net investment income	6,576,737	6,633,242	13,234,914
3. Miscellaneous income	3,643,649	7,063,223	14,473,410
4. Total (Lines 1 to 3)	39,292,754	41,522,637	82,647,367
5. Benefit and loss related payments	20,539,729	18,918,322	36,989,203
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	15,283,543	14,710,882	29,230,532
8. Dividends paid to policyholders	164,367	174,567	352,167
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....	0	(204,166)	251,215
10. Total (Lines 5 through 9)	35,987,639	33,599,605	66,823,117
11. Net cash from operations (Line 4 minus Line 10)	3,305,115	7,923,032	15,824,250
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	42,259,526	20,917,234	52,849,027
12.2 Stocks	0	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	1,915,402	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	44,174,928	20,917,234	52,849,027
13. Cost of investments acquired (long-term only):			
13.1 Bonds	56,331,305	20,879,884	62,605,258
13.2 Stocks	0	0	15,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	0	81,272	18,344
13.7 Total investments acquired (Lines 13.1 to 13.6)	56,331,305	20,961,156	77,623,602
14. Net increase (or decrease) in contract loans and premium notes	309,074	(35,314)	318,590
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(12,465,451)	(8,608)	(25,093,165)
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	(31,629)	(241,077)	(239,159)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	5,506,061	5,253,432	18,331,607
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	5,474,432	5,012,355	18,092,448
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)	(3,685,904)	12,926,779	8,823,533
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	22,636,303	13,812,770	13,812,770
19.2 End of period (Line 18 plus Line 19.1)	18,950,399	26,739,549	22,636,303

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	48,431,257	45,260,545	95,452,076
3. Ordinary individual annuities	726,022	814,597	1,032,785
4. Credit life (group and individual)		0	0
5. Group life insurance	1,153,597	1,124,765	2,284,604
6. Group annuities		0	0
7. A & H - group		0	0
8. A & H - credit (group and individual)		0	0
9. A & H - other	105,011	111,795	212,629
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	50,415,887	47,311,702	98,982,094
12. Deposit-type contracts		0	0
13. Total	50,415,887	47,311,702	98,982,094
DETAILS OF WRITE-INS			
1001.		0	
1002.		0	
1003.		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 June 30, 2016 and December 31, 2015, 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>2016</u>	<u>2015</u>
(1) Company state basis (Pg 4, Line 35, Columns 1 & 3)	.....OH	\$.....(6,405,977.00)	\$...(1,562,997.00)
(4) NAIC SAP (1-2-3=4)	.....OH	\$.....(6,405,977.00)	...(1,562,997.00)
<u>SURPLUS</u>			
(5) Company state basis (Pg 3, Line 38, Columns 1 & 2)	.....OH	\$.....36,611,631.00	\$....42,455,075.00
(8) NAIC SAP (5-6-7=8)	.....OH	\$.....36,611,631.00	\$....42,455,075.00

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 2016 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	\$ (73,367)
2. 12 Months or Longer	\$ (62,251)

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

1. Less than 12 Months	\$ 12,100,125
2. 12 Months or Longer	\$ 4,871,950

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		
(b) 30 Days or Less	\$.....3,026,733.00	\$.....3,026,733.00
(c) 31 to 60 Days	\$.....1,243,792.00	\$.....1,243,793.00
(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	\$.....4,270,525.00	\$.....4,270,526.00
(l) Securities Received		
(m) Total Collateral Reinvested	<u>\$.....4,270,525.00</u>	<u>\$.....4,270,526.00</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 01/01/2016 | 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 6/30/2016 |
|--------------|---------------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|-----------------------------|
| a. Assets: | | | | | | | | | | |
| Common Stock | 9,965,251 | 0 | 0 | 0 | 409,108 | 0 | 0 | 0 | 0 | 10,374,359 |
| Total Assets | 9,965,251 | 0 | 0 | 0 | 409,108 | 0 | 0 | 0 | 0 | 10,374,359 |
- (3) The reporting entity's policy is to recognize transfers in and out as of the end of the reporting period.
- (4) As of June 30, 2016, 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 June 30, 2016, 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 June 30, 2016 totaling \$10 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	\$ 326,057,366	\$ 305,891,422	\$ 9,855,658	\$ 316,201,708	\$	\$
Common Stock	\$..10,375,140	\$..10,374,359	\$	\$	\$..10,374,359	\$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 an evolving regulatory environment, Grange Life Insurance Company's (GLIC) is no longer reinsuring Term life new business policies with Grange Life Reinsurance Company (GLRE) effective January 1, 2016. GLRE continues to 100% coinsure renewal Term and NLG business from its inception through 2015 with GLIC.
- 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:

The Board of Directors of Grange Mutual Casualty Company, the majority owner of the Company, approved a \$60,000,000 capital contribution to the Company in July 2016. The contribution is expected to be made by the end of 2016.

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	\$ 22,599.00			\$ 22,599.00	.04
(3) At fair value					
(4) Total with adjustment or at fair value (total of 1 through 3)	\$ 22,599.00			\$ 22,599.00	.04
(5) At book value without adjustment (minimal or no charge or adjustment)	\$57,844,590.00			\$57,844,590.00	99.96
B. Not subject to discretionary withdrawal					
C. Total (gross: direct + assumed)	\$57,867,189.00			\$57,867,189.00	100.00
D. Reinsurance ceded					
E. Total (net) * (C) - (D)	\$57,867,189.00			\$57,867,189.00	
* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.					

F.		<u>Amount</u>
Life & Accident & Health Annual Statement		
Exhibit 5, Annuities Section, Total (net):		\$57,536,745.00
Exhibit 5, Supplementary Contracts With Life Contingencies Section, Total (net):		
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1:		\$330,444.00
Subtotal:		\$57,867,189.00
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:		\$57,867,189.00

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 ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes ☒ No ☐
- 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 ☒
- 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 ☒
- 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 ☒ 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.

12/31/2014
- 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).

11/24/2015
- 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 ☒
- 6.6

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

Yes ☐ No ☐ NA ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☐ No ☒
- 8.4

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

1 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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

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

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [X] No []

10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$228,482

INVESTMENT

11.1

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

Yes [] No [X]

11.2

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

12.

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

13.

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

14.1

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

Yes [X] No []

14.2

If yes, please complete the following:

	1	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	\$9,966,032	\$10,375,140
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).....	\$9,966,032	\$10,375,140
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [] No [X]

15.2

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

Yes [] No []

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

\$4,270,526
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$4,270,525
- 16.3 Total payable for securities lending reported on the liability page

\$4,270,525

17. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*?

Yes [X] No []

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

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

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

Yes [] No [X]

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

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

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

1	2	3
Central Registration Depository	Name(s)	Address
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 Investment Analysis Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES
PART 2 - LIFE & HEALTH

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

STATEMENT AS OF JUNE 30, 2016 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

[illegible]

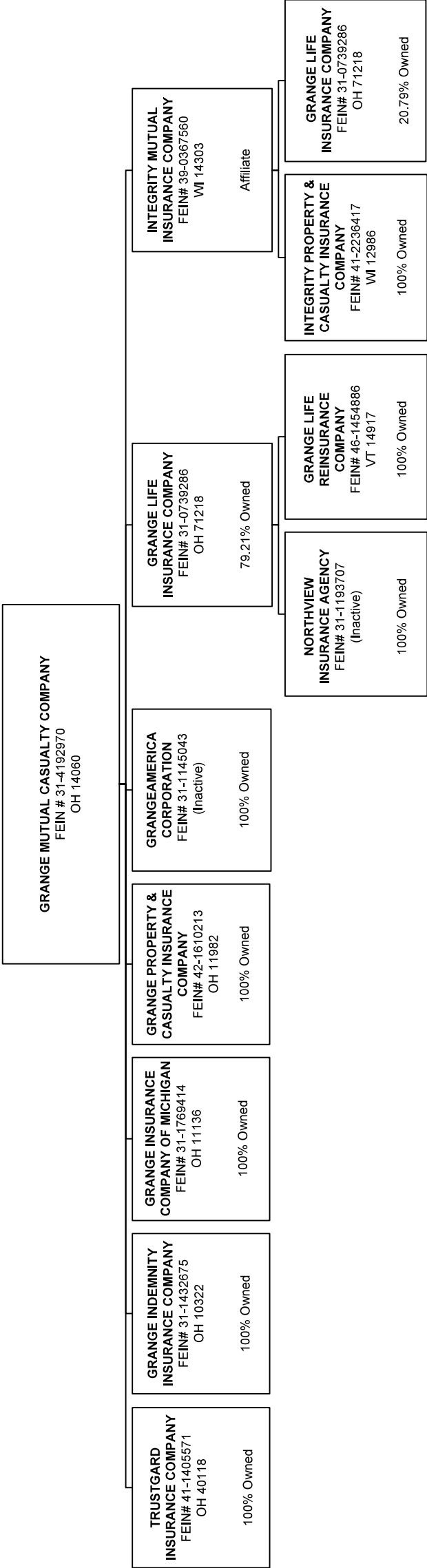
SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories							
States, Etc.	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	63,852				63,852	
2. Alaska	AK	2,829				2,829	
3. Arizona	AZ	85,267				85,267	
4. Arkansas	AR	21,352				21,352	
5. California	CA	77,649		474		78,123	
6. Colorado	CO	31,632				31,632	
7. Connecticut	CT	8,942				8,942	
8. Delaware	DE	5,939				5,939	
9. District of Columbia	DC	1,455				1,455	
10. Florida	FL	516,930	4,000	285		521,215	
11. Georgia	GA	4,453,598	1,410	9,864		4,464,872	
12. Hawaii	HI	4,247				4,247	
13. Idaho	ID	4,575				4,575	
14. Illinois	IL	1,582,918	14,300	3,420		1,600,639	
15. Indiana	IN	3,516,511	17,700	4,941		3,539,152	
16. Iowa	IA	91,178				91,178	
17. Kansas	KS	12,505				12,505	
18. Kentucky	KY	5,224,302	106,136	17,810		5,348,248	
19. Louisiana	LA	7,391				7,391	
20. Maine	ME	2,515				2,515	
21. Maryland	MD	24,533				24,533	
22. Massachusetts	MA	9,992				9,992	
23. Michigan	MI	2,418,554	60,173	2,142		2,480,869	
24. Minnesota	MN	250,523	675			251,198	
25. Mississippi	MS	62,592				62,592	
26. Missouri	MO	59,138				59,138	
27. Montana	MT	4,060				4,060	
28. Nebraska	NE	7,180				7,180	
29. Nevada	NV	15,729				15,729	
30. New Hampshire	NH	4,376				4,376	
31. New Jersey	NJ	19,228				19,228	
32. New Mexico	NM	2,105				2,105	
33. New York	NY	19,790				19,790	
34. North Carolina	NC	108,235		282		108,517	
35. North Dakota	ND	3,693				3,693	
36. Ohio	OH	21,085,536	483,854	51,757		21,621,147	
37. Oklahoma	OK	17,162				17,162	
38. Oregon	OR	7,542				7,542	
39. Pennsylvania	PA	1,698,489				1,698,489	
40. Rhode Island	RI	2,222				2,222	
41. South Carolina	SC	975,295		155		975,450	
42. South Dakota	SD	4,065				4,065	
43. Tennessee	TN	5,745,376	26,055	12,775		5,784,206	
44. Texas	TX	119,864				119,864	
45. Utah	UT	9,218				9,218	
46. Vermont	VT	1,641				1,641	
47. Virginia	VA	394,913	3,600	504		399,016	
48. Washington	WA	12,215				12,215	
49. West Virginia	WV	136,414	4,620	601		141,635	
50. Wisconsin	WI	641,399	3,500			644,899	
51. Wyoming	WY	1,396				1,396	
52. American Samoa	AS					0	
53. Guam	GU					0	
54. Puerto Rico	PR					0	
55. US Virgin Islands	VI	167				167	
56. Northern Mariana Islands	MP	4,885				4,885	
57. Canada	CAN					0	
58. Aggregate Other Alien	OT	1,740	0	0	0	1,740	0
59. Subtotal	(a) 15	49,584,854	726,022	105,011	0	50,415,887	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	0
95. Totals (Direct Business)	XXX	49,584,854	726,022	105,011	0	50,415,887	0
96. Plus Reinsurance Assumed	XXX	1,553,965				1,553,965	
97. Totals (All Business)	XXX	51,138,819	726,022	105,011	0	51,969,852	0
98. Less Reinsurance Ceded	XXX	23,322,797		44,700		23,367,497	
99. Totals (All Business) less Reinsurance Ceded	XXX	27,816,022	726,022	60,311	0	28,602,355	0
DETAILS OF WRITE-INS							
58001. GBR United Kingdom	XXX	1,740				1,740	
58002.	XXX					0	
58003.	XXX					0	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX	1,740	0	0	0	1,740	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX	0	0	0	0	0	0

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

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

PART 1 – ORGANIZATIONAL CHART



13

13

13

13

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	RESPONSE
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	.....NO.....
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	.....NO.....
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	.....NO.....
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	.....NO.....
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?NO.....

Explanation:

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Bar Code:

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71218201649000002

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71218201636500002

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71218201644500002

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7 1 2 1 8 2 0 1 6 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

SCHEDULE B – VERIFICATION

Mortgage Loans

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	302,429,969	290,304,017
2. Cost of bonds and stocks acquired	56,331,305	77,605,258
3. Accrual of discount	264,405	776,855
4. Unrealized valuation increase (decrease)	409,108	(11,760,431)
5. Total gain (loss) on disposals	362,638	(290,819)
6. Deduct consideration for bonds and stocks disposed of	42,259,525	52,849,027
7. Deduct amortization of premium	718,152	1,155,326
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized	553,186	200,558
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	316,266,562	302,429,969
11. Deduct total nonadmitted amounts	781	781
12. Statement value at end of current period (Line 10 minus Line 11)	316,265,781	302,429,188

STATEMENT AS OF JUNE 30, 2016 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).....	233,578,625	25,998,748	25,366,855	1,537,241	233,578,625	235,747,760	0	230,926,096
2. NAIC 2 (a).....	47,973,966	4,269,145	451,082	193,679	47,973,966	51,985,708	0	46,433,359
3. NAIC 3 (a).....	11,548,679	1,749,333	1,770,141	1,275,610	11,548,679	12,803,481	0	7,837,303
4. NAIC 4 (a).....	6,753,077	951,475	3,099,955	328,810	6,753,077	4,933,407	0	6,923,473
5. NAIC 5 (a).....	373,138	15,000	15,000	44,741	373,138	417,879	0	343,707
6. NAIC 6 (a).....	8,267		1,550	(3,530)	8,267	3,188	0	0
7. Total Bonds	300,235,752	32,983,701	30,704,584	3,376,552	300,235,752	305,891,422	0	292,463,937
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	300,235,752	32,983,701	30,704,584	3,376,552	300,235,752	305,891,422	0	292,463,937

(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 \$

Schedule DA - Part 1

NONE

Schedule DA - Verification

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

STATEMENT AS OF JUNE 30, 2016 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									
38378T-X2-1	GNMA 2013-109 TW 2.500% 07/20/41		04/26/2016	Stifel Nicolaus & Co.		1,465,547	1,500,000	2,917	1
38379F-DG-1	GNR 2015-164 VU 3.000% 05/20/32		04/12/2016	Stifel Nicolaus & Co.		1,748,600	1,691,000	1,973	1FE
38379F-VF-3	GNR 2015-161 MB 3.000% 07/20/45		04/14/2016	Stifel Nicolaus & Co.		4,489,142	4,435,774	6,654	1FE
0599999 - Bonds - U.S. Governments						7,703,288	7,626,774	11,543	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
358776-NK-4	Frisco, TX Call 3.500% 02/15/41		06/28/2016	Stephens Inc.		2,017,880	2,000,000		1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,017,880	2,000,000	0	XXX
Bonds - U.S. Special Revenue									
15504R-ET-2	Central Puget Sound, WA BAB 5.491% 11/		05/31/2016	Davidson, D.A., Co., Inc.		1,319,770	1,000,000	4,881	1FE
3136AP-GW-6	FNR 2015-52 VB 3.000% 09/25/38		05/04/2016	Stifel Nicolaus & Co.		2,054,688	2,000,000	1,333	1
3136AR-ZA-9	FNR 2016-21 GV 3.000% 03/25/36		04/01/2016	Stifel Nicolaus & Co.		4,180,522	4,127,000	1,720	1FE
43612P-AM-6	Hollywood Beach, FL Call 6.250% 10/01/		05/17/2016	Davidson, D.A., Co., Inc.		1,180,440	1,000,000	8,507	1FE
73358W-XP-4	Port Auth of New York & NJ Tax-Call 4		04/04/2016	Stephens Inc.		2,121,700	2,000,000	33,761	1FE
944088-AA-1	Waxahachie, TX Call 4.556% 08/15/33		05/31/2016	Baird, Robert W. & Company		1,499,372	1,400,000	19,135	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						12,356,492	11,527,000	69,337	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
001084-AQ-5	Agco Corp Call 5.875% 12/01/21		06/10/2016	Stifel Nicolaus & Co.		531,640	500,000	1,142	2FE
00287Y-AR-0	Abbvie Inc Call 4.500% 05/14/35		05/19/2016	Brean Capital		757,605	750,000	938	2FE
013817-AV-3	Alcoa Inc Call 5.400% 04/15/21		06/14/2016	Goldman Sachs		26,281	25,000	233	3FE
013817-AW-1	Alcoa Inc Call 5.125% 10/01/24		05/19/2016	Barclays Capital		72,375	75,000	566	3FE
02005N-BF-6	Ally Financial Inc Call 5.750% 11/20/2		04/06/2016	Citigroup Global Markets		9,748	10,000	225	3FE
128195-AN-4	Calatlantic Group Inc Call 5.250% 06/0		05/25/2016	J P Morgan Securities		120,000	120,000		3FE
149123-BN-0	Caterpillar Inc. 6.050% 08/15/36		06/07/2016	Baird, Robert W. & Company		1,291,620	1,000,000	19,326	1FE
15135B-AE-1	Centene Escrow Corp 144A-Call 5.625% 0		06/08/2016	Bank of New York		52,875	50,000	953	3FE
25272K-AK-9	Diamond 1 Fin/Diamond 2 144A-Call 6.02		05/17/2016	J P Morgan Securities		74,964	75,000		2FE
25272K-AU-7	Diamond 1 Fin/Diamond 2 144A-Call 5.87		06/08/2016	J P Morgan Securities		75,000	75,000		3FE
25272K-AW-3	Diamond 1 Fin/Diamond 2 144A-Call 7.12		06/08/2016	J P Morgan Securities		75,000	75,000		3FE
260003-AC-2	Dover Corp 6.650% 06/01/28		04/05/2016	Davidson, D.A., Co., Inc.		981,930	750,000	17,595	1FE
26441Y-AZ-0	Duke Realty Call 3.250% 06/30/26		06/16/2016	Morgan Stanley		495,350	500,000		2FE
31430Q-BE-6	Felcor Lodging LP Call 5.625% 03/01/23		06/23/2016	J P Morgan Securities		101,250	100,000	1,828	4FE
35671D-BJ-3	Freeport-McMoran Cooper - B Call 5.400		05/19/2016	Goldman Sachs		36,000	50,000	75	3FE
36162J-AB-2	Geo Group Inc Geo Group Inc 6.000% 04/		04/11/2016	Wells Fargo Bk		25,000	25,000		3FE
361841-AG-4	GLP Capital LP 4.375% 04/15/21		04/11/2016	J P Morgan Securities		15,000	15,000		3FE
361841-AH-2	GLP Capital LP 5.375% 04/15/26		04/11/2016	J P Morgan Securities		100,000	100,000		3FE
374689-AF-4	Gibraltar Industries 6.250% 02/01/21		06/17/2016	J P Morgan Securities		101,500	100,000	2,448	4FE
382550-BF-7	Goodyear Tire Call 5.000% 05/31/26		05/10/2016	Various		100,453	100,000		3FE
389375-AJ-5	Gray Television Inc 144A-Call 5.875% 0		06/07/2016	Wells Fargo Bk		50,000	50,000		4FE
42704K-AA-4	Herc Spinoff Escrow LLC 144A-Call 7.50		05/25/2016	Merrill Lynch		100,000	100,000		4FE
46625H-HF-0	JP Morgan Chase 6.400% 05/15/38		05/17/2016	National Financial Services		1,020,225	750,000	667	1FE
48250N-AB-1	KFC Hld/Pizza Hut/Taco 144A-Call 5.250		06/02/2016	Goldman Sachs		20,000	20,000		4FE
483007-AF-7	Kaiser Aluminum Corp 144A-Call 5.875%		04/28/2016	J P Morgan Securities		20,000	20,000		3FE
53219L-AP-4	Lifepoint Hospitals Inc 144A-Call 5.37		05/12/2016	Goldman Sachs		50,000	50,000		3FE
55303W-AA-5	MGP Escrow 144A-Call 5.625% 05/01/24		04/06/2016	J P Morgan Securities		15,000	15,000		4FE
553283-AB-8	MPH Acquisition Holdings 144A-Call 7.1		05/25/2016	Goldman Sachs		15,000	15,000		5FE
57665R-AD-8	Match Group Inc 144A-Call 6.375% 06/01		05/24/2016	J P Morgan Securities		10,000	10,000		3FE
595112-BH-5	Micron Technology Inc 144A-Call 7.500%		04/14/2016	Morgan Stanley		10,000	10,000		2FE
61945C-AD-5	Mosaic Company Call 5.450% 11/15/33		05/10/2016	Cantor Fitz		1,082,620	1,000,000	26,947	2FE
651229-AZ-9	Newell Rubbermaid Inc 144A-Call 5.000%		04/28/2016	Taxable Exchange		26,516	25,000	28	2FE
693522-AG-9	PQ Corp 144A-Call 6.750% 11/15/22		04/26/2016	Citigroup Global Markets		25,000	25,000		4FE
69354P-AA-9	PNK Entertainment Inc 144A-Call 5.625%		04/12/2016	Various		50,031	50,000		4FE
69370C-AA-8	PTC Inc Call 6.000% 05/15/24		05/04/2016	J P Morgan Securities		20,000	20,000		3
708160-CB-0	J.C. Penney & Co. 144A-Call 5.875% 07/		06/09/2016	J P Morgan Securities		100,000	100,000		4FE
70959W-AG-8	Penske Automotive Group Inc Call 5.500		05/11/2016	Merrill Lynch		100,000	100,000		4FE
71376L-AB-6	Performance Food Group 144A-Call 5.500		05/12/2016	Credit Suisse First Boston		25,000	25,000		4FE
747525-AJ-2	Qualcomm Inc Call 4.650% 05/20/35		04/28/2016	Davidson, D.A., Co., Inc.		789,105	750,000	15,791	1FE
785592-AP-1	Sabine Pass Liquefaction 144A 5.875% 0		06/08/2016	Credit Suisse First Boston		175,781	175,000		3FE
82967N-AW-8	Sirius XM Radio Inc 144A-Call 5.375% 0		05/18/2016	J P Morgan Securities		75,000	75,000		3FE
845467-AL-3	Southwestern Energy Co Call 4.950% 01/		06/29/2016	Goldman Sachs		48,165	50,000	1,114	4FE

STATEMENT AS OF JUNE 30, 2016 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)
87265H-AE-9	TRI Pointe Homes Call 4.875% 07/01/21		05/23/2016	Citigroup Global Markets		9,944	10,000		4FE
878742-BA-2	Teck Resources Limited 144A-Call 8.000		05/26/2016	J P Morgan Securities		25,000	25,000		4FE
878742-BC-8	Teck Resources Limited 144A-Call 8.500		05/26/2016	J P Morgan Securities		25,000	25,000		4FE
879369-AE-6	Teleflex Inc Call 4.875% 06/01/26		05/11/2016	J P Morgan Securities		10,000	10,000		3FE
90333L-AM-6	US Concrete Inc 144A-Call 6.375% 06/01		05/23/2016	J P Morgan Securities		10,000	10,000		4FE
912909-AK-4	United States Steel Corp. 144A-Call 8		05/03/2016	Various		126,250	125,000		3FE
913017-BK-4	United Technologies Corp 6.050% 06/01/		06/17/2016	Cantor Fitz		1,063,120	800,000	2,823	1FE
913903-AT-7	Universal Health Services 144A-Call 5		06/10/2016	Various		125,531	125,000	76	3FE
92826C-AE-2	Visa Inc Call 4.150% 12/14/35		05/10/2016	Davidson, D.A., Co., Inc		824,933	750,000	12,882	1FE
97314X-AM-6	Wind Acquisition 144A-Call 4.750% 07/1		06/13/2016	Various		73,833	75,000	1,477	3FE
983130-AV-7	Wynn Las Vegas 144A-Call 5.500% 03/01/		04/13/2016	J P Morgan Securities		144,594	150,000	1,035	3FE
112585-AH-7	Brookfield Asset Man Inc Call 4.000% 0	A	04/21/2016	National Financial Services		761,250	750,000	8,417	1FE
15135U-AF-6	Cenovus Energy Inc 6.750% 11/15/39	A	04/12/2016	Morgan Stanley		24,000	25,000	703	2FE
01959E-AC-2	Allied World Assurance 4.350% 10/29/25	F	04/19/2016	National Financial Services		505,200	500,000	10,452	2FE
03938L-AP-9	Arcelormittal 7.000% 10/15/39	F	05/19/2016	Various		124,613	135,000	728	3FE
03969A-AJ-9	Ardagh Packaging 144A-Call 7.250% 05/1	F	04/29/2016	Citigroup Global Markets		45,000	45,000		4FE
09628T-AA-7	Bluescope Steel 144A-Call 6.500% 05/15	F	04/28/2016	Credit Suisse First Boston		10,000	10,000		3FE
302516-AS-6	FMG Resources 144A-Call 9.750% 03/01/2	F	04/21/2016	Citigroup Global Markets		80,250	75,000	1,117	3FE
44986U-AA-7	Ineos Group Holdings 144A-Call 6.125%	F	06/30/2016	Merrill Lynch		25,250	25,000	600	4FE
606822-AD-6	Mitsubishi 3.850% 03/01/26	F	04/18/2016	Huntington Investment Co		733,964	700,000	3,743	1FE
67054K-AA-7	Numericable - SFR SA 144A-Call 7.375%	F	04/06/2016	J P Morgan Securities		200,000	200,000		4FE
77578J-AB-4	Rolls Royce PLC Call 3.625% 10/14/25	F	05/11/2016	Huntington Investment Co		525,692	500,000	1,611	1FE
92769X-AM-7	Virgin Media 144A-Call 5.500% 08/15/26	F	04/12/2016	Various		202,250	200,000		3FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,546,706	13,200,000	135,539	XXX
8399997 - Subtotals - Bonds - Part 3						36,624,366	34,353,774	216,419	XXX
8399999 - Subtotals - Bonds						36,624,366	34,353,774	216,419	XXX
9999999 Totals						36,624,366	XXX	216,419	XXX

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

STATEMENT AS OF JUNE 30, 2016 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3130A6-SP-3...	FHLB Call 2.000% 11/25/30...		05/25/2016...	Call	100.0000	1,000,000	1,000,000	999,000	1,000,658	(658)			(658)		1,000,000			0	10,000	11/25/2030...	1FE...
31315P-YZ-6...	FAMCA Call 2.375% 05/02/23...		05/02/2016...	Call	100.0000	500,000	500,000	449,865	460,530	39,470			39,470		500,000			0	5,938	05/02/2023...	1...
313380-JF-5...	FHLB Call 2.400% 09/06/22...		05/20/2016...	Call	100.0000	1,000,000	1,000,000	975,900	979,684	20,316			20,316		1,000,000			0	16,933	09/06/2022...	1FE...
313560-XN-8...	FNMA Call 2.625% 06/12/28...		06/12/2016...	Call	100.0000	1,000,000	1,000,000	999,250	1,000,635	(635)			(635)		1,000,000			0	13,125	06/12/2028...	1FE...
313660-QE-4...	FNMA Call 3.000% 07/16/32...		04/15/2016...	Call	100.0000	1,000,000	1,000,000	999,950		50			50		1,000,000			0	7,500	07/16/2032...	1FE...
313661-AF-6...	FNMA Call 2.000% 01/11/28...		04/11/2016...	Call	100.0000	1,000,000	1,000,000	965,500	989,227	10,773			10,773		1,000,000			0	15,000	01/11/2028...	1FE...
313661-KX-6...	FNMA Call 3.000% 04/25/28...		04/25/2016...	Call	100.0000	2,000,000	2,000,000	1,996,000	1,999,255	745			745		2,000,000			0	23,750	04/25/2028...	1FE...
36204D-5J-4...	GNMA Pool 367249 6.500% 12/15/23...		06/01/2016...	Paydown		2,834	2,834	2,967	2,907	(73)			(73)		2,834			0	76	12/15/2023...	1FE...
36205G-AD-3...	GNMA Pool 389804 5.000% 01/15/33...		06/01/2016...	Paydown		654	654	655	655	(1)			(1)		654			0	14	01/15/2033...	1...
38374E-ZM-2...	GNR 2003-116 JD 5.000% 11/20/32...		06/01/2016...	Paydown		108,122	108,122	106,720	107,596	526			526		108,122			0	2,276	11/20/2032...	1...
38374F-W6-7...	GNR 2004-21 PC 5.000% 04/20/33...		06/01/2016...	Paydown		41,660	41,660	41,100	41,429	230			230		41,660			0	877	04/20/2033...	1...
38376V-SB-4...	GNR 2010-21 NB 4.500% 01/20/37...		06/01/2016...	Paydown		70,208	70,208	71,787	70,534	(326)			(326)		70,208			0	1,310	01/20/2037...	1...
38378C-RT-6...	GNR 2012-13 EG 2.000% 10/20/40...		06/01/2016...	Paydown		39,014	39,014	39,459	39,368	(354)			(354)		39,014			0	326	10/20/2040...	1FE...
38378D-BL-8...	GNR 2012-17 CD 4.000% 09/20/40...		06/01/2016...	Paydown		34,432	34,432	37,478	36,737	(2,304)			(2,304)		34,432			0	573	09/20/2040...	1FE...
38378G-CY-2...	GNR 2012-134 EA 3.000% 11/20/42...		06/01/2016...	Paydown		9,825	9,825	10,297	10,191	(366)			(366)		9,825			0	123	11/20/2042...	1...
38378M-G8-2...	GNR 2013-64 PA 1.500% 12/20/41...		06/01/2016...	Paydown		181,516	181,516	177,176	177,341	4,175			4,175		181,516			0	1,154	12/20/2041...	1FE...
38379V-Z3-1...	GNR 2016-32 PT 5.756% 03/30/44...		06/01/2016...	Paydown		243,858	243,858	270,264		(26,405)			(26,405)		243,858			0	2,214	03/30/2044...	1FE...
0599999 - Bonds - U.S. Governments						8,232,122	8,232,122	8,143,368	6,916,747	0	45,162	0	45,162	0	8,232,122	0	0	0	101,188	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...		06/01/2016...	Paydown		4,209	4,209	4,257	4,254	(46)			(46)		4,209			0	73	01/01/2036...	1FE...
31281B-TW-0...	FG N31465 5.000% 11/01/37...		06/01/2016...	Paydown		277	277	284	283	(7)			(7)		277			0	6	11/01/2037...	1FE...
3128HX-SS-5...	FHS 268 30 3.000% 08/15/42...		06/01/2016...	Paydown		84,566	84,566	88,054	87,516	(2,950)			(2,950)		84,566			0	1,088	08/15/2042...	1...
3128K9-QY-3...	FGLMC Pool A48571 6.000% 05/01/36...		06/01/2016...	Paydown		17,797	17,797	17,786	17,784	13			13		17,797			0	531	05/01/2036...	1FE...
3128KJ-CZ-3...	FGLMC Pool A55488 5.500% 12/01/36...		06/01/2016...	Paydown		1,502	1,502	1,496	1,496	6			6		1,502			0	37	12/01/2036...	1FE...
3128KJ-WA-6...	FGLMC Pool A56041 5.500% 01/01/37...		06/01/2016...	Paydown		159	159	158	158	1			1		159			0	4	01/01/2037...	1FE...
3128MJ-BW-9...	FGLMC Pool G08052 5.500% 04/01/35...		06/01/2016...	Paydown		10,923	10,923	10,870	10,872	51			51		10,923			0	254	04/01/2035...	1FE...
3128P7-RY-1...	FG C91403 3.500% 03/01/32...		06/01/2016...	Paydown		36,003	36,003	38,759	38,520	(2,517)			(2,517)		36,003			0	532	03/01/2032...	1FE...
3128P7-S2-0...	FG C91437 3.500% 04/01/32...		06/01/2016...	Paydown		27,370	27,370	28,773	28,631	(1,261)			(1,261)		27,370			0	398	04/01/2032...	1...
31292H-NB-6...	FGLMC Pool #C01286 6.000% 01/01/32...		06/01/2016...	Paydown		1,211	1,211	1,195	1,196	15			15		1,211			0	30	01/01/2032...	1FE...
31294M-A7-6...	FG E02730 4.000% 10/01/25...		06/01/2016...	Paydown		9,846	9,846	10,243	10,179	(333)			(333)		9,846			0	160	10/01/2025...	1FE...
31335H-Q2-2...	FHLMC Pool #C90473 6.500% 08/01/21...		06/01/2016...	Paydown		831	831	843	836	(5)			(5)		831			0	24	08/01/2021...	1FE...
3133TK-G7-9...	FHR 2141 E NAS FGLMC 7.0 6.600% 04/15...		06/01/2016...	Paydown		1,381	1,381	1,404	1,391	(9)			(9)		1,381			0	39	04/15/2029...	1FE...
3136A1-BB-0...	FNR 2011-103 EC 2.000% 03/25/41...		06/01/2016...	Paydown		20,344	20,344	19,566	19,608	735			735		20,344			0	170	03/25/2041...	1...

STATEMENT AS OF JUNE 30, 2016 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 Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
3136A7-SU-7..	FNR 2012-91 KL 3.500% 08/25/32		04/14/2016..	Stifel Nicolaus & Co.		2,072,618	1,960,212	2,050,872	2,018,540		(1,721)		(1,721)		2,016,819		55,799	55,799	26,299	08/25/2032..	1FE...
3136A7-SU-7..	FNR 2012-91 KL 3.500% 08/25/32		04/01/2016..	Paydown.....		44,141	44,141	46,183	45,455		(1,313)		(1,313)		44,141			0	515	08/25/2032..	1FE...
3136A7-ZV-7..	FNR 2012-83 BA 3.500% 03/25/41		06/01/2016..	Paydown.....		49,213	49,213	50,474	50,345		(1,132)		(1,132)		49,213			0	705	03/25/2041..	1.....
3136A8-3H-1..	FNR 2012-113 DB 2.000% 01/25/42		06/01/2016..	Paydown.....		58,496	58,496	57,984	58,013		483		483		58,496			0	509	01/25/2042..	1.....
3136A9-BK-3..	FNR 2012-106 ON 3.500% 10/25/42		06/01/2016..	Paydown.....		20,233	20,233	21,631	21,430		(1,196)		(1,196)		20,233			0	295	10/25/2042..	1.....
3136A9-BL-1..	FNR 2012-106 OP 3.500% 10/25/42		06/01/2016..	Paydown.....		119,613	119,613	120,585	120,555		(943)		(943)		119,613			0	1,762	10/25/2042..	1FE...
3136AA-NZ-4..	FNR 2012-132 PD 2.000% 10/25/42		06/01/2016..	Paydown.....		107,125	107,125	101,652	102,522		4,603		4,603		107,125			0	907	10/25/2042..	1FE...
3136AB-C7-6..	FNR 2013-5 MB 2.000% 02/25/43		06/01/2016..	Paydown.....		102,177	102,177	102,273	102,217		(40)		(40)		102,177			0	840	02/25/2043..	1FE...
3136AB-CL-5..	FNR 2012-147 TD 2.000% 01/25/33		06/01/2016..	Paydown.....		28,641	28,641	28,758	28,731		(90)		(90)		28,641			0	239	01/25/2033..	1.....
3136AB-QX-4..	FNR 2013-9 MB 2.000% 02/25/33		06/01/2016..	Paydown.....		26,219	26,219	26,297	26,275		(56)		(56)		26,219			0	221	02/25/2033..	1.....
3136AF-ZC-1..	FNR 2013-80 AV 4.000% 06/25/26		04/01/2016..	Stifel Nicolaus & Co.		1,804,062	1,653,207	1,784,301	1,760,988		(1,180)		(1,180)		1,759,808		44,254	44,254	17,451	06/25/2026..	1FE...
3136AF-ZC-1..	FNR 2013-80 AV 4.000% 06/25/26		04/01/2016..	Paydown.....		11,078	11,078	11,956	11,800		(722)		(722)		11,078			0	5,658	06/25/2026..	1FE...
3136AM-4B-2..	FNR 2015-18 NV 3.500% 01/25/30		06/01/2016..	Paydown.....		14,415	14,415	15,300	15,287		(872)		(872)		14,415			0	210	01/25/2030..	1FE...
31371J-Q7-2..	FNMA Pool 253478 8.000% 09/01/20		06/01/2016..	Paydown.....		817	817	828	818				0		817			0	24	09/01/2020..	1FE...
31371J-S8-8..	FNMA Pool 253543 7.000% 11/01/20		06/01/2016..	Paydown.....		353	353	350	351		2		2		353			0	10	11/01/2020..	1FE...
31371K-UA-7..	FNMA Pool 254477 5.500% 10/01/32		06/01/2016..	Paydown.....		8,282	8,282	8,189	8,193		89		89		8,282			0	175	10/01/2032..	1.....
31371L-DU-0..	FNMA Pool 254915 4.500% 09/01/23		06/01/2016..	Paydown.....		3,545	3,545	3,448	3,480		65		65		3,545			0	66	09/01/2023..	1FE...
31371L-HE-2..	FNMA Pool 255029 5.000% 12/01/23		06/01/2016..	Paydown.....		3,908	3,908	3,900	3,898		9		9		3,908			0	81	12/01/2023..	1FE...
31371L-HT-9..	FNMA Pool 255042 4.500% 11/01/23		06/01/2016..	Paydown.....		4,487	4,487	4,366	4,406		81		81		4,487			0	87	11/01/2023..	1FE...
31371N-CM-5..	FN 256676 5.500% 04/01/27		06/01/2016..	Paydown.....		14,738	14,738	15,784	15,658		(920)		(920)		14,738			0	328	04/01/2027..	1FE...
31371N-SQ-9..	FN 257126 5.500% 02/01/23		06/01/2016..	Paydown.....		14,033	14,033	15,200	14,946		(913)		(913)		14,033			0	321	02/01/2023..	1.....
3137A0-EU-5..	FHR 3687 B 4.000% 07/15/30		06/01/2016..	Paydown.....		50,156	50,156	52,652	51,316		(1,160)		(1,160)		50,156			0	871	07/15/2030..	1.....
3137A2-H8-7..	FHR 3766 DB 4.000% 11/15/30		06/01/2016..	Paydown.....		79,901	79,901	88,116	84,946		(5,045)		(5,045)		79,901			0	1,338	11/15/2030..	1FE...
3137A3-JW-0..	FHR 3753 AS 3.500% 11/15/25		06/01/2016..	Paydown.....		831	831	857	850		(19)		(19)		831			0	13	11/15/2025..	1.....
3137A3-PN-3..	FHR 3762 GM 3.500% 08/15/28		06/01/2016..	Paydown.....		22,347	22,347	23,045	22,628		(281)		(281)		22,347			0	322	08/15/2028..	1FE...
3137A5-WW-0..	FHR 3786 WA 4.000% 12/15/28		06/01/2016..	Paydown.....		23,141	23,141	23,786	23,546		(405)		(405)		23,141			0	380	12/15/2028..	1FE...
3137A6-QZ-8..	FHR 3816 HA 3.500% 11/15/25		06/01/2016..	Paydown.....		5	5	6	6		0		0		5			0		11/15/2025..	1FE...
3137A8-XZ-6..	FHR 3844 DA 4.500% 10/15/39		06/01/2016..	Paydown.....		41,414	41,414	44,177	43,102		(1,688)		(1,688)		41,414			0	781	10/15/2039..	1.....
3137AE-Z6-5..	FHR 3928 HC 2.500% 08/15/40		06/01/2016..	Paydown.....		97,038	97,038	97,250	97,225		(187)		(187)		97,038			0	1,076	08/15/2040..	1FE...
3137AG-CA-6..	FHR 3947 BC 2.500% 10/15/26		06/01/2016..	Paydown.....		15,866	15,866	16,409	16,245		(379)		(379)		15,866			0	162	10/15/2026..	1.....
3137AM-K7-1..	FHR 4020 EJ 3.000% 02/15/42		06/01/2016..	Paydown.....		72,644	72,644	72,644	72,644		0		0		72,644			0	936	02/15/2042..	1FE...
3137AN-3R-4..	FHR 4019 JC 2.500% 05/15/41		06/01/2016..	Paydown.....		69,932	69,932	68,168	68,584		1,348		1,348		69,932			0	738	05/15/2041..	1FE...
3137AN-QF-5..	FHR 4036 PA 2.750% 04/15/41		06/01/2016..	Paydown.....		45,602	45,602	46,396	46,172		(571)		(571)		45,602			0	507	04/15/2041..	1.....

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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 Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
3137AU-U9-8...	FHR 4117 VC 3.000% 10/15/32		05/04/2016	Stifel Nicolaus & Co.		3,151,467	3,015,307	3,241,455	3,199,495	(2,584)			(2,584)		3,196,911		(45,444)	(45,444)	39,702	10/15/2032	1
3137AU-U9-8...	FHR 4117 VC 3.000% 10/15/32		05/01/2016	Paydown		23,716	23,716	25,495	25,165	(1,449)			(1,449)		23,716			0	267	10/15/2032	1
3137AX-TP-8...	FHR 4156 PC 3.000% 01/15/43		06/01/2016	Paydown		30,851	30,851	30,658	30,673	178			178		30,851			0	463	01/15/2043	1FE
3137B2-BP-4...	FHR 4203 BN 3.000% 04/15/33		06/01/2016	Paydown		99,493	99,493	100,942	100,841	(1,348)			(1,348)		99,493			0	1,394	04/15/2033	1FE
3137B2-KL-3...	FHR 4217 UD 1.750% 06/15/28		06/01/2016	Paydown		27,585	27,585	27,068	27,131	454			454		27,585			0	207	06/15/2028	1
3137B3-AH-1...	FHR 4227 AV 3.500% 08/15/31		06/01/2016	Paydown		21,893	21,893	22,659	22,504	(612)			(612)		21,893			0	319	08/15/2031	1FE
3137B9-SQ-4...	FHR 4316 MH 3.000% 03/15/33		04/01/2016	Stifel Nicolaus & Co.		3,763,448	3,636,181	3,719,132	3,699,548	(703)			(703)		3,698,845		64,602	64,602	28,786	03/15/2033	1FE
3137B9-SQ-4...	FHR 4316 MH 3.000% 03/15/33		04/01/2016	Paydown		80,647	80,647	82,487	82,053	(1,405)			(1,405)		80,647			0	9,897	03/15/2033	1FE
3137BA-JG-8...	FHR 4345 VE 3.500% 02/15/29		04/12/2016	Stifel Nicolaus & Co.		2,029,663	1,885,592	1,975,747	1,964,776	(1,272)			(1,272)		1,963,503		66,160	66,160	24,565	02/15/2029	1FE
3137BA-JG-8...	FHR 4345 VE 3.500% 02/15/29		04/01/2016	Paydown		9,714	9,714	10,178	10,121	(408)			(408)		9,714			0	113	02/15/2029	1FE
3137BA-LD-2...	FHR 4341 AV 3.000% 07/15/27		06/01/2016	Paydown		16,493	16,493	16,804	16,777	(284)			(284)		16,493			0	206	07/15/2027	1
3137BD-4W-3...	FHR 4378 AE 2.250% 02/15/44		06/01/2016	Paydown		146,534	146,534	146,648	146,579	(45)			(45)		146,534			0	1,320	02/15/2044	1
31392E-SX-9...	FNR 2002-59 B 5.500% 09/25/17		06/01/2016	Paydown		2,425	2,425	2,469	2,426	(1)			(1)		2,425			0	55	09/25/2017	1FE
31393A-CF-2...	FNR 2003-29 W6 4.000% 04/25/33		06/01/2016	Paydown		7,947	7,947	8,017	7,971	(24)			(24)		7,947			0	130	04/25/2033	1FE
31393J-HC-5...	FHR 2553 GB 5.000% 01/15/18		06/01/2016	Paydown		37,570	37,570	37,422	37,490	80			80		37,570			0	776	01/15/2018	1FE
31393W-W9-8...	FHR 2586 W6 4.000% 03/15/33		06/01/2016	Paydown		30,983	30,983	31,806	31,410	(427)			(427)		30,983			0	501	03/15/2033	1FE
31393V-MQ-1...	FHR 2628 AB 4.500% 06/15/18		06/01/2016	Paydown		8,897	8,897	8,658	8,824	73			73		8,897			0	165	06/15/2018	1
31394B-W4-2...	FNR 2004-95 EA 4.500% 08/25/33		05/01/2016	Paydown		14,667	14,667	15,226	14,857	(191)			(191)		14,667			0	245	08/25/2033	1
31394P-RU-9...	FHR 2744 TU 5.500% 05/15/32		06/01/2016	Paydown		19,753	19,753	19,204	19,651	103			103		19,753			0	455	05/15/2032	1FE
31395B-D7-5...	FNR 2006-22 CE 4.500% 08/25/23		06/01/2016	Paydown		32,558	32,558	33,431	32,806	(248)			(248)		32,558			0	614	08/25/2023	1FE
31395E-YP-6...	FHR 2835 HB 5.500% 08/15/24		06/01/2016	Paydown		24,125	24,125	25,075	24,565	(440)			(440)		24,125			0	553	08/15/2024	1FE
31396J-2L-8...	FHR 3127 CY 5.500% 03/15/26		06/01/2016	Paydown		17,460	17,460	18,158	17,734	(274)			(274)		17,460			0	395	03/15/2026	1FE
31397S-H4-9...	FNR 2011-46 MB 4.000% 06/25/37		06/01/2016	Paydown		468,811	468,811	495,697	483,870	(15,059)			(15,059)		468,811			0	7,859	06/25/2037	1
31397U-GT-0...	FNR 2011-49 CA 3.500% 12/25/28		06/01/2016	Paydown		11,188	11,188	11,390	11,319	(131)			(131)		11,188			0	166	12/25/2028	1
31398L-BJ-6...	FHR 3597 LE 4.000% 07/15/39		06/01/2016	Paydown		33,785	33,785	35,342	34,950	(1,165)			(1,165)		33,785			0	565	07/15/2039	1
31402A-D6-0...	FNMA Pool 722925 5.000% 07/01/23		06/01/2016	Paydown		19,059	19,059	19,309	19,173	(115)			(115)		19,059			0	437	07/01/2023	1FE
31402R-JV-2...	FNMA Pool 735676 5.000% 07/01/35		06/01/2016	Paydown		13,703	13,703	14,191	14,155	(453)			(453)		13,703			0	283	07/01/2035	1FE
31403D-BW-8...	FNMA Pool 745353 5.500% 03/01/36		06/01/2016	Paydown		11,904	11,904	11,580	11,597	307			307		11,904			0	271	03/01/2036	1FE
31403D-GZ-6...	FNMA Pool 745516 5.500% 05/01/36		06/01/2016	Paydown		6,969	6,969	6,961	6,960	10			10		6,969			0	159	05/01/2036	1
31403D-TG-4...	FNMA Pool 745851 6.000% 09/01/36		06/01/2016	Paydown		5,486	5,486	5,535	5,532	(46)			(46)		5,486			0	146	09/01/2036	1FE
31404A-GX-6...	FNMA Pool 762614 5.000% 12/01/23		06/01/2016	Paydown		6,582	6,582	6,668	6,616	(34)			(34)		6,582			0	137	12/01/2023	1FE
31404S-GD-1...	FN 76996 5.000% 04/01/34		06/01/2016	Paydown		5,233	5,233	5,434	5,419	(186)			(186)		5,233			0	109	04/01/2034	1FE
31407U-EQ-6...	FNMA Pool 840843 5.500% 12/01/35		06/01/2016	Paydown		4,727	4,727	4,644	4,653	74			74		4,727			0	90	12/01/2035	1FE

STATEMENT AS OF JUNE 30, 2016 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31409J-SF-8...	FNMA Pool 872718 6.000% 06/01/36		06/01/2016	Paydown		423	423	420	420		3		3		423			0	11	06/01/2036	1FE
31409X-GG-8...	FNMA Pool 881399 6.000% 05/01/36		06/01/2016	Paydown		321	321	319	319		2		2		321			0	8	05/01/2036	1FE
31411B-GM-9...	FNMA Pool 903004 5.500% 12/01/36		06/01/2016	Paydown		10,871	10,871	10,808	10,809		62		62		10,871			0	249	12/01/2036	1FE
31411J-3H-7...	FNMA Pool 909900 5.500% 03/01/37		06/01/2016	Paydown		7,498	7,498	7,424	7,426		71		71		7,498			0	170	03/01/2037	1FE
31416B-4A-3...	FN 995517 5.500% 01/01/24		06/01/2016	Paydown		11,305	11,305	12,222	12,028		(723)		(723)		11,305			0	265	01/01/2024	1
31417G-VK-9...	FN AB9617 2.500% 06/01/33		06/01/2016	Paydown		20,939	20,939	20,971	20,964		(25)		(25)		20,939			0	240	06/01/2033	1
31417Y-2J-5...	FN MA0776 4.500% 06/01/31		06/01/2016	Paydown		42,707	42,707	45,003	44,816		(2,108)		(2,108)		42,707			0	801	06/01/2031	1FE
31417Y-3N-5...	FN MA0804 4.000% 07/01/31		06/01/2016	Paydown		14,172	14,172	14,593	14,550		(378)		(378)		14,172			0	233	07/01/2031	1
31417Y-TV-9...	FN MA0563 4.000% 11/01/30		06/01/2016	Paydown		20,692	20,692	21,339	21,273		(581)		(581)		20,692			0	337	11/01/2030	1
31418A-E9-5...	FN MA1059 3.500% 05/01/32		06/01/2016	Paydown		26,004	26,004	27,524	27,375		(1,371)		(1,371)		26,004			0	384	05/01/2032	1
31418A-EB-0...	FN MA1029 3.500% 04/01/32		06/01/2016	Paydown		27,221	27,221	28,620	28,486		(1,265)		(1,265)		27,221			0	396	04/01/2032	1
31418A-TA-6...	FN MA 1444 2.500% 05/01/33		06/01/2016	Paydown		28,903	28,903	29,896	29,800		(898)		(898)		28,903			0	298	05/01/2033	1
31418B-TK-2...	FN MA2353 3.000% 08/01/35		06/01/2016	Paydown		118,731	118,731	121,662	121,601		(2,870)		(2,870)		118,731			0	1,468	08/01/2035	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						15,758,612	15,087,854	15,783,813	15,631,405	0	(58,163)	0	(58,163)	0	15,573,242	0	185,370	185,370	193,382	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00507Y-AC-3...	Activision Blizzard 144A-Call 5.625% 0		06/28/2016	Merrill Lynch		104,500	100,000	105,500	105,126		(639)		(639)		104,487		13	13	4,469	09/15/2021	3FE
01877K-AB-9...	Alliance Pipeline 144A-Call 6.996% 12/		06/30/2016	Redemption 100.0000		51,429	51,429	56,443	55,613		(4,184)		(4,184)		51,429			0	1,799	12/31/2019	2FE
02005N-BF-6...	Ally Financial Inc Call 5.750% 11/20/2		04/06/2016	RBC Capital Markets		9,813	10,000	9,748					0		9,748		65	65	225	11/20/2025	3FE
03070Q-AN-1...	Ameristar Casinos Inc Call 7.500% 04/1		04/28/2016	Call 103.7500		155,625	150,000	159,094	157,925		(2,300)		(2,300)		155,625			0	6,031	04/15/2021	4FE
035287-AG-6...	Anixter Inc 5.500% 03/01/23		06/10/2016	Wells Fargo Bk		25,438	25,000	25,000	25,000				0		25,000		438	438	1,134	03/01/2023	3FE
05568Y-AA-6...	BNSF Railway NC 5.996% 04/01/24		04/01/2016	Redemption 100.0000		43,715	43,715	43,715	43,715				0		43,715			0	1,311	04/01/2024	1FE
12008R-AG-2...	Builders Firstsource Inc 144A-Call 7.6		04/13/2016	DBAB		78,563	75,000	79,125	79,018		(118)		(118)		78,899		(337)	(337)	2,176	06/01/2021	4FE
1248EP-AU-7...	CCO Holdings Call 6.500% 04/30/21		05/25/2016	Call 103.2500		103,250	100,000	102,534	102,143		1,107		1,107		103,250			0	3,701	04/30/2021	3FE
12543D-AV-2...	Community Health Systems Call 6.875% 0		05/03/2016	J P Morgan Securities		132,563	150,000	154,875	153,646		(275)		(275)		153,371		(20,809)	(20,809)	7,878	02/01/2022	4FE
126650-BQ-2...	CVS Corp. PT-NC 6.943% 01/10/30		06/10/2016	Redemption 100.0000		4,290	4,290	4,376	4,354		(64)		(64)		4,290			0	124	12/10/2029	2FE
131347-CE-4...	Calpine Corp Call 5.375% 01/15/23		05/05/2016	Various		99,938	100,000	100,063	100,085		(4)		(4)		100,081		(143)	(143)	2,979	01/15/2023	4FE
169905-AD-8...	Choice Hotels Intl Inc NC 5.700% 08/28		06/10/2016	Merrill Lynch		59,263	55,000	59,538	57,867		(255)		(255)		57,613		1,650	1,650	2,499	08/28/2020	2FE
190750-AB-8...	Cobank ABC Pfd Cum 144A-NC 7.875% 04/1		04/15/2016	Call 100.0000		400,000	400,000	491,292	448,248		(48,248)		(48,248)		400,000			0	15,750	04/18/2018	1FE
210795-QB-9...	Continental Airlines NC 4.000% 10/29/2		04/29/2016	Redemption 100.0000		16,176	16,176	15,873	15,928		248		248		16,176			0	324	10/29/2024	1FE
221643-AH-2...	Cott Beverages Inc Call 5.375% 07/01/2	6	06/16/2016	Various		150,656	150,000	150,750	150,632		(39)		(39)		150,593		63	63	7,379	07/01/2022	4FE
228227-BD-5...	Crown Castle 5.250% 01/15/23		05/11/2016	Barclays Capital		139,375	125,000	132,531			(308)		(308)		132,223		7,152	7,152	2,862	01/15/2023	2FE
25271C-AK-8...	Diamond Offshore NC 5.875% 05/01/19		05/12/2016	Baird, Robert W. & Company		500,000	500,000	473,160	500,553		989	27,355	(26,366)		474,187		25,813	25,813	15,993	05/01/2019	3FE
25272K-AU-7...	Diamond 1 Fin/Diamond 2 144A-Call 5.87		06/08/2016	Various		76,125	75,000	75,000					0		75,000		1,125	1,125		06/15/2021	3FE

STATEMENT AS OF JUNE 30, 2016 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
25272K-AW-3...	Diamond 1 Fin/Diamond 2 144A-Call 7.12		06/08/2016	Various		76,125	75,000	75,000					.0		75,000		1,125	1,125		06/15/2024	3FE
347466-AE-4...	Irwin Land LLC 144A-SF 5.300% 12/15/35		06/15/2016	Redemption 100.0000		13,102	13,102	12,867	12,889		.213		.213		13,102			.0	.347	12/15/2035	2FE
35687W-AY-3...	Freescale Semiconductor Call 5.000% 05		06/22/2016	Call 103.7500		129,688	125,000	127,813			1,875		1,875		129,688			.0	3,767	05/15/2021	2FE
36162J-AB-2...	Geo Group Inc Geo Group Inc 6.000% 04/		04/11/2016	Various		25,175	25,000	25,000					.0		25,000		175	175		04/15/2026	3FE
361841-AG-4...	GLP Capital LP 4.375% 04/15/21		04/12/2016	Wells Fargo Bk		15,244	15,000	15,000					.0		15,000		244	244		04/15/2021	3FE
37045V-AE-0...	General Motors Co NC 4.875% 10/02/23		06/14/2016	Morgan Stanley		53,216	50,000	52,940	52,885		(146)		(146)		52,739		477	477	1,727	10/02/2023	2FE
382550-BE-0...	Goodyear Tire Call 5.125% 11/15/23		06/10/2016	Bank of New York		51,125	50,000	50,000	50,000				.0		50,000		1,125	1,125	1,566	11/15/2023	3FE
382550-BF-7...	Goodyear Tire Call 5.000% 05/31/26		06/14/2016	Citigroup Global Markets		50,250	50,000	50,000					.0		50,000		250	250	236	05/31/2026	3FE
389375-AJ-5...	Gray Television Inc 144A-Call 5.875% 0		06/07/2016	Various		50,545	50,000	50,000					.0		50,000		545	545		07/15/2026	4FE
421924-BK-6...	Healthsouth Corp Call 5.750% 11/01/24		06/14/2016	Barclays Capital		25,188	25,000	25,906	25,834		(28)		(28)		25,806		(618)	(618)	902	11/01/2024	4FE
447010-BD-3...	Huntsman International LLC NC 5.125% 1		04/12/2016	Merrill Lynch		98,000	100,000	98,875	98,923		.37		.37		98,960		(960)	(960)	2,135	11/15/2022	4FE
471109-AN-8...	Jarden Corp 144A-Call 5.000% 11/15/23		04/28/2016	Taxable Exchange		25,988	25,000	25,000	25,000				.0		25,000		988	988	618	11/15/2023	3FE
48250N-AB-1...	KFC Hld/Pizza Hut/Taco 144A-Call 5.250		06/02/2016	Baird, Robert W. & Company		20,150	20,000	20,000					.0		20,000		150	150		06/01/2026	4FE
483007-AF-7...	Kaiser Aluminum Corp 144A-Call 5.875%		04/28/2016	Oppenheimer and Co		20,425	20,000	20,000					.0		20,000		425	425		05/15/2024	3FE
55303W-AA-5...	MGP Escrow 144A-Call 5.625% 05/01/24		04/06/2016	Oppenheimer and Co		15,338	15,000	15,000					.0		15,000		338	338		05/01/2024	4FE
553283-AB-8...	MPH Acquisition Holdings 144A-Call 7.1		05/25/2016	Baird, Robert W. & Company		15,431	15,000	15,000					.0		15,000		431	431		06/01/2024	5FE
57665R-AD-8...	Match Group Inc 144A-Call 6.375% 06/01		05/24/2016	J P Morgan Securities		10,175	10,000	10,000					.0		10,000		175	175		06/01/2024	3FE
595112-BH-5...	Micron Technology Inc 144A-Call 7.500%		04/14/2016	Oppenheimer and Co		10,125	10,000	10,000					.0		10,000		125	125		09/15/2023	2FE
626717-AD-4...	Murphy Oil Corp Call 4.000% 06/01/22		05/24/2016	Cantor Fitz		656,250	750,000	592,500	744,391		3,271	152,082	(148,811)		595,579		60,671	60,671	14,667	06/01/2022	4FE
655042-AD-1...	Noble Drilling Corp NC 7.500% 03/15/19	E	04/19/2016	Baird, Robert W. & Company		467,500	500,000	425,555	525,198		(576)	97,847	(98,424)		426,774		40,726	40,726	22,604	03/15/2019	3FE
68268D-AB-1...	Onemain Fin Holdings 144A-Call 7.250%		05/05/2016	Barclays Capital		77,625	75,000	75,156	75,138		(7)		(7)		75,131		2,494	2,494	2,190	12/15/2021	4FE
69370C-AA-8...	PTC Inc Call 6.000% 05/15/24		05/04/2016	J P Morgan Securities		20,375	20,000	20,000					.0		20,000		375	375		05/15/2024	3
70959W-AG-8...	Penske Automotive Group Inc Call 5.500		06/30/2016	Baird, Robert W. & Company		23,750	25,000	25,000					.0		25,000		(1,250)	(1,250)	157	05/15/2026	4FE
71376L-AB-6...	Performance Food Group 144A-Call 5.500		05/12/2016	Credit Suisse First Boston		25,375	25,000	25,000					.0		25,000		375	375		06/01/2024	4FE
723456-AS-8...	Pinnacle Entertainment Call 6.375% 08/		04/28/2016	Call 106.1386		26,535	25,000	26,313	26,229		305		305		26,535			.0	1,182	08/01/2021	3FE
727493-AB-4...	Plantronics Inc 144A-Call 5.500% 05/31		05/12/2016	Morgan Stanley		74,813	75,000	75,000	75,000				.0		75,000		(188)	(188)	2,074	05/31/2023	3FE
740816-AB-9...	President & Fellows of Harvard Call 6		04/01/2016	Call 100.0000		1,075,000	1,075,000	1,134,125	1,077,066		(2,066)		(2,066)		1,075,000			.0	33,863	10/01/2037	1FE
74387U-AG-6...	Provident Fdg/PFG Fin 144A-Call 6.750%		06/28/2016	Various		132,625	140,000	138,713	138,926		.69		.69		138,995		(6,370)	(6,370)	4,428	06/15/2021	4FE
78412F-AP-9...	SESI LLC Call 7.125% 12/15/21		04/18/2016	Stifel Nicolaus & Co		405,000	500,000	380,625	460,083		2,121	80,753	(78,632)		381,450		23,550	23,550	12,469	12/15/2021	4FE
829259-AM-2...	Sinclair Television Group Call 5.375%		05/05/2016	Merrill Lynch		83,000	80,000	80,000	80,000				.0		80,000		3,000	3,000	2,616	04/01/2021	4FE
82967N-AQ-1...	Sirius XM Radio Inc 144A-Call 5.875% 1		05/19/2016	Credit Suisse First Boston		77,813	75,000	78,000	77,586		(200)		(200)		77,386		426	426	2,852	10/01/2020	3FE
845467-AH-2...	Southwestern Energy Co NC 4.100% 03/15		05/20/2016	Stifel Nicolaus & Co		390,625	500,000	334,945	499,595		2,925	164,664	(161,739)		337,856		52,769	52,769	14,236	03/15/2022	4FE
851783-AB-6...	Springs Industries Inc - CI A Call 6.2		04/08/2016	RBC Capital Markets		151,875	150,000	153,000	152,427		(108)		(108)		152,319		(444)	(444)	3,438	06/01/2021	4FE

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Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

General Interrogatories:			
1. Total activity for the year to date	Fair Value \$	4,270,525	Book/Adjusted Carrying Value \$
2. Average balance for the year to date	Fair Value \$	4,795,687	Book/Adjusted Carrying Value \$
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:			
NAIC 1 \$ 4,270,525	NAIC 2 \$	NAIC 3 \$	NAIC 4 \$
		NAIC 5 \$	NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

[illegible]

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 JUNE 30, 2016 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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