



QUARTERLY STATEMENT

AS OF SEPTEMBER 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
Subscribed and sworn to before me this 10 day of November, 2016		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, Notary Public
April 28, 2017

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	312,522,246		312,522,246	292,463,937
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	10,110,936	781	10,110,155	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 (\$15,164,071), cash equivalents (\$0) and short-term investments (\$0)	15,164,071		15,164,071	22,636,303
6. Contract loans (including \$premium notes)	11,538,206		11,538,206	11,049,922
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities	585,905		585,905	19,219
10. Securities lending reinvested collateral assets	5,621,229		5,621,229	6,702,589
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	355,542,593	781	355,541,812	342,837,221
13. Title plants less \$charged off (for Title insurers only)			0	0
14. Investment income due and accrued	2,949,586		2,949,586	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)	38,735,126		38,735,126	37,748,479
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,496,914		3,496,914	3,712,828
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	1,595,084		1,595,084	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	11,484,308	7,061,334	4,422,974	4,721,102
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	459,179	450,960	8,219	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			0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	1,173,225	1,162,382	10,843	361,477
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	415,436,015	8,675,457	406,760,558	393,225,897
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	415,436,015	8,675,457	406,760,558	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	399,989	399,989	0	0
2502. Premium Tax Credits	773,236	762,393	10,843	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)	1,173,225	1,162,382	10,843	361,477

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)	315,347,737	299,925,958
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	398,893	388,183
3. Liability for deposit-type contracts (including \$ Modco Reserve)	321,460	362,073
4. Contract claims:		
4.1 Life	5,157,354	3,533,376
4.2 Accident and health	(6,119)	(5,978)
5. Policyholders' dividends \$ and coupons \$ due and unpaid	280,549	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	405,162	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 \$ 1,877,856 assumed and \$ ceded.....	1,877,856	1,935,122
9.4 Interest Maintenance Reserve	1,199,131	1,075,189
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	871,596	1,227,739
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	1,344,034	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	1,568,763	1,793,425
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses).....		125,546
15.2 Net deferred tax liability		0
16. Unearned investment income	486,944	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	267,071	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	2,749,895	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	8,848,411	10,573,350
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance	27,390,582	17,743,371
24.08 Derivatives	0	0
24.09 Payable for securities		0
24.10 Payable for securities lending.....	5,621,229	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)	374,187,994	350,770,822
27. From Separate Accounts statement		0
28. Total liabilities (Lines 26 and 27)	374,187,994	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)	23,647,564	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)	30,678,814	40,561,325
38. Totals of Lines 29, 30 and 37	32,572,564	42,455,075
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	406,760,558	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

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	44,723,357	41,472,246	56,645,239
2. Considerations for supplementary contracts with life contingencies		0	45,314
3. Net investment income	9,399,134	9,713,258	12,781,359
4. Amortization of Interest Maintenance Reserve (IMR)	318,251	427,210	563,988
5. Separate Accounts net gain from operations excluding unrealized gains or losses		0	0
6. Commissions and expense allowances on reinsurance ceded	5,267,517	10,975,072	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	27,218	6,283	5,212
9. Totals (Lines 1 to 8.3)	59,735,477	62,594,069	84,665,945
10. Death benefits	20,797,348	18,479,609	25,105,458
11. Matured endowments (excluding guaranteed annual pure endowments)		0	0
12. Annuity benefits	4,042,212	3,557,822	4,198,198
13. Disability benefits and benefits under accident and health contracts	98,124	37,772	29,230
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	7,186,098	5,494,113	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	15,391,878	14,815,018	21,244,762
20. Totals (Lines 10 to 19)	47,515,660	42,384,334	57,907,355
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	8,818,700	8,106,014	11,186,858
22. Commissions and expense allowances on reinsurance assumed	113,927	123,983	167,331
23. General insurance expenses	10,915,197	11,350,890	14,800,437
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,545,411	1,573,730	2,086,160
25. Increase in loading on deferred and uncollected premiums	(26,523)	(624,986)	(727,542)
26. Net transfers to or (from) Separate Accounts net of reinsurance		0	0
27. Aggregate write-ins for deductions	181,211	66,275	169,201
28. Totals (Lines 20 to 27)	69,063,583	62,980,240	85,589,800
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(9,328,106)	(386,171)	(923,855)
30. Dividends to policyholders	252,800	218,566	332,959
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(9,580,906)	(604,737)	(1,256,814)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(23,390)	32,879	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)	(9,557,516)	(637,616)	(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)	(413,929)	(59,564)	(200,558)
35. Net income (Line 33 plus Line 34)	(9,971,445)	(697,180)	(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)	(9,971,445)	(697,180)	(1,562,997)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	144,904	(5,169,453)	(11,760,432)
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	3,318,125	629,946	1,282,932
41. Change in nonadmitted assets	(3,245,680)	(463,644)	(348,747)
42. Change in liability for reinsurance in unauthorized and certified companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(56,522)	(46,869)	(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)	(9,882,511)	(5,833,560)	(13,675,180)
55. Capital and surplus as of statement date (Lines 36 + 54)	32,572,564	50,296,695	42,455,075
DETAILS OF WRITE-INS			
08.301. SERVICE FEES	27,218	6,283	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)	27,218	6,283	5,212
2701. Investment Income Due GLRE-Classified as Misc Deduction	181,211	66,275	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)	181,211	66,275	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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	43,549,202	41,433,135	54,939,043
2. Net investment income	9,737,768	10,048,057	13,234,914
3. Miscellaneous income	5,222,842	10,894,995	14,473,410
4. Total (Lines 1 to 3)	58,509,812	62,376,187	82,647,367
5. Benefit and loss related payments	30,300,686	26,503,990	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	22,368,811	22,313,130	29,230,532
8. Dividends paid to policyholders	246,206	260,374	352,167
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	102,156	(208,860)	251,215
10. Total (Lines 5 through 9)	53,017,859	48,868,634	66,823,117
11. Net cash from operations (Line 4 minus Line 10)	5,491,953	13,507,553	15,824,250
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	64,591,170	40,854,460	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	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	64,591,171	40,854,460	52,849,027
13. Cost of investments acquired (long-term only):			
13.1 Bonds	85,269,761	44,044,200	62,605,258
13.2 Stocks	0	5,000,000	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	566,686	1,328,164	18,344
13.7 Total investments acquired (Lines 13.1 to 13.6)	85,836,447	50,372,364	77,623,602
14. Net increase (or decrease) in contract loans and premium notes	488,284	162,989	318,590
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(21,733,560)	(9,680,893)	(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	(40,613)	(289,265)	(239,159)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied).....	8,809,989	6,051,667	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).....	8,769,376	5,762,402	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)	(7,472,231)	9,589,062	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)	15,164,072	23,401,832	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	73,369,813	69,869,151	95,452,076
3. Ordinary individual annuities	851,986	893,499	1,032,785
4. Credit life (group and individual)		0	0
5. Group life insurance	1,727,293	1,716,558	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	153,748	163,995	212,629
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	76,102,840	72,643,203	98,982,094
12. Deposit-type contracts		0	0
13. Total	76,102,840	72,643,203	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 September 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	\$.....(9,971,445.00)	\$...(1,562,997.00)
(4) NAIC SAP (1-2-3=4)	.....OH	<u>\$.....(9,971,445.00)</u>	<u>....(1,562,997.00)</u>
<u>SURPLUS</u>			
(5) Company state basis (Pg 3, Line 38, Columns 1 & 2)	.....OH	\$.....32,572,564.00	\$...42,455,075.00
(8) NAIC SAP (5-6-7=8)	.....OH	<u>\$.....32,572,564.00</u>	<u>\$...42,455,075.00</u>

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	\$	(142,536)
2. 12 Months or Longer	\$	(6,992)

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

1. Less than 12 Months	\$	13,921,216
2. 12 Months or Longer	\$	1,732,708

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	\$.....5,136,874.00	\$.....5,136,873.00
(c) 31 to 60 Days	\$.....484,355.00	\$.....484,355.00
(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		
(I) 2-3 Year		
(j) Greater Than 3 Years		
(k) Sub-Total	\$.....5,621,229.00	\$.....5,621,228.00
(l) Securities Received		
(m) Total Collateral Reinvested	<u>\$.....5,621,229.00</u>	<u>\$.....5,621,228.00</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 9/30/2016 |
|--------------|---------------------------------|------------------------|--------------------------|---|--|-----------|-----------|-------|-------------|-----------------------------|
| a. Assets: | | | | | | | | | | |
| Common Stock | 9,965,251 | 0 | 0 | 0 | 144,903 | 0 | 0 | 0 | 0 | 10,110,154 |
| Total Assets | 9,965,251 | 0 | 0 | 0 | 144,903 | 0 | 0 | 0 | 0 | 10,110,154 |
- (3) The reporting entity's policy is to recognize transfers in and out as of the end of the reporting period.
- (4) As of September 30, 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 September 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 September 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	\$ 331,193,734	\$ 312,522,246	\$ 5,232,647	\$ 325,961,087	\$..10,110,154	\$..781
Common Stock	\$..10,110,935	\$..10,110,154	\$..	\$..	\$..10,110,154	\$..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

Effective November 1, 2016 the Reinsurance Agreement between the Company and GLRE was approved for termination, by the Vermont Department of Financial Regulation - Captive Insurance Division. The termination is pursuant to Section 9.01 of the Reinsurance Agreement dated January 1, 2012 and as amended January 1, 2015 and as further amended January 1, 2016. On November 1, 2016, the Company intends to recapture in whole GLRE's Covered Liabilities (as defined in the Reinsurance Agreement). There will be no liabilities remaining with GLRE from the effective date of the recapture date (November 1, 2016) until the projected effective date of dissolution in early 2017.

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	\$ 22,988.00			\$ 22,988.00	.04
(3) At fair value					
(4) Total with adjustment or at fair value (total of 1 through 3)	\$ 22,988.00			\$ 22,988.00	.04
(5) At book value without adjustment (minimal or no charge or adjustment)	\$56,927,955.00			\$56,927,955.00	99.96
B. Not subject to discretionary withdrawal					
C. Total (gross: direct + assumed)	\$56,950,943.00			\$56,950,943.00	100.00
D. Reinsurance ceded					
E. Total (net) * (C) - (D)	\$56,950,943.00			\$56,950,943.00	
* 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):	\$56,629,482.00
	Exhibit 5, Supplementary Contracts With Life Contingencies Section, Total (net):	
	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1:	\$321,461.00
	Subtotal:	\$56,950,943.00
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:	\$56,950,943.00

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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5.

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

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

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

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

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [] No [X]

10.2

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

INVESTMENT

11.1

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

Yes [] No [X]

11.2

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

12.

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

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	\$ 10,110,935
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	\$ 10,110,935
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	\$	5,621,228
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$	5,621,229
16.3	Total payable for securities lending reported on the liability page	\$	5,621,229

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

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

1	2
Name of Custodian(s)	Custodian Address
JP Morgan 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 ☐

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 ☒ 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 SEPTEMBER 30, 2016 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

[illegible]

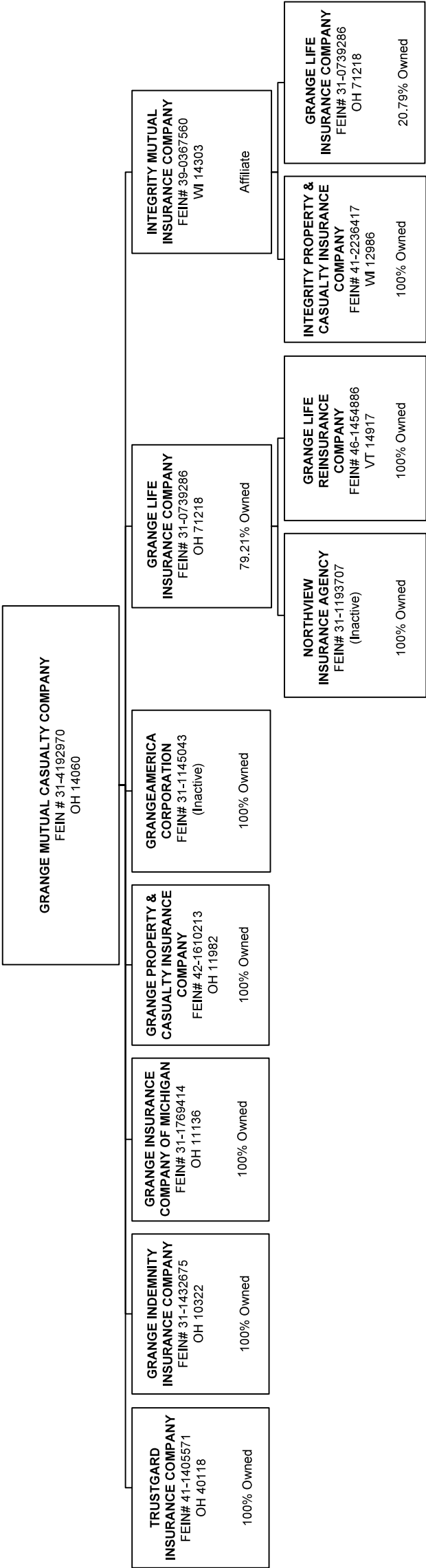
SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

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	95,714				95,714	
2. Alaska	AK	4,317				4,317	
3. Arizona	AZ	220,417				220,417	
4. Arkansas	AR	33,095				33,095	
5. California	CA	117,763		711		118,474	
6. Colorado	CO	49,762				49,762	
7. Connecticut	CT	14,719				14,719	
8. Delaware	DE	9,515				9,515	
9. District of Columbia	DC	1,955				1,955	
10. Florida	FL	699,693	4,000	456		704,149	
11. Georgia	GA	L 6,650,352	2,090	15,245		6,667,686	
12. Hawaii	HI	6,287				6,287	
13. Idaho	ID	6,482				6,482	
14. Illinois	IL	L 2,505,621	18,350	4,299		2,528,271	
15. Indiana	IN	L 5,400,106	19,900	7,878		5,427,885	
16. Iowa	IA	L 137,782				137,782	
17. Kansas	KS	L 19,062				19,062	
18. Kentucky	KY	L 8,081,107	143,992	26,448		8,251,546	
19. Louisiana	LA	10,295				10,295	
20. Maine	ME	4,455				4,455	
21. Maryland	MD	35,893				35,893	
22. Massachusetts	MA	15,217				15,217	
23. Michigan	MI	L 3,799,290	102,910	2,264		3,904,464	
24. Minnesota	MN	L 380,688	1,050			381,738	
25. Mississippi	MS	96,707				96,707	
26. Missouri	MO	L 96,133				96,133	
27. Montana	MT	6,046				6,046	
28. Nebraska	NE	10,669				10,669	
29. Nevada	NV	24,747				24,747	
30. New Hampshire	NH	6,731				6,731	
31. New Jersey	NJ	25,908				25,908	
32. New Mexico	NM	3,613				3,613	
33. New York	NY	29,279				29,279	
34. North Carolina	NC	161,890		414		162,304	
35. North Dakota	ND	5,533				5,533	
36. Ohio	OH	L 31,794,887	513,735	75,987		32,384,609	
37. Oklahoma	OK	25,353				25,353	
38. Oregon	OR	10,184				10,184	
39. Pennsylvania	PA	L 2,570,220				2,570,220	
40. Rhode Island	RI	3,869				3,869	
41. South Carolina	SC	L 1,474,687		232		1,474,918	
42. South Dakota	SD	5,563				5,563	
43. Tennessee	TN	L 8,384,545	31,026	18,344		8,433,915	
44. Texas	TX	186,447				186,447	
45. Utah	UT	17,325				17,325	
46. Vermont	VT	2,259				2,259	
47. Virginia	VA	L 705,068	5,400	756		711,224	
48. Washington	WA	17,808				17,808	
49. West Virginia	WV	172,534	5,033	715		178,282	
50. Wisconsin	WI	L 947,032	4,500			951,532	
51. Wyoming	WY	2,104				2,104	
52. American Samoa	AS					0	
53. Guam	GU					0	
54. Puerto Rico	PR					0	
55. US Virgin Islands	VI	251				251	
56. Northern Mariana Islands	MP					0	
57. Canada	CAN	7,450				7,450	
58. Aggregate Other Alien	OT	2,676	0	0	0	2,676	0
59. Subtotal	(a) 15	75,097,105	851,986	153,748	0	76,102,840	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	75,097,105	851,986	153,748	0	76,102,840	0
96. Plus Reinsurance Assumed	XXX	2,303,938				2,303,938	
97. Totals (All Business)	XXX	77,401,043	851,986	153,748	0	78,406,778	0
98. Less Reinsurance Ceded	XXX	34,385,854		75,041		34,460,895	
99. Totals (All Business) less Reinsurance Ceded	XXX	43,015,189	851,986	78,707	0	43,945,883	0
DETAILS OF WRITE-INS							
58001. GBR United Kingdom	XXX	2,676				2,676	
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	2,676	0	0	0	2,676	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	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:

1.
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Bar Code:

1.



71218201649000003

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71218201636500003

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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	85,269,762	77,605,258
3. Accrual of discount	484,526	776,855
4. Unrealized valuation increase (decrease)	144,903	(11,760,431)
5. Total gain (loss) on disposals	581,450	(290,819)
6. Deduct consideration for bonds and stocks disposed of	64,591,169	52,849,027
7. Deduct amortization of premium	1,133,073	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)	322,633,182	302,429,969
11. Deduct total nonadmitted amounts	781	781
12. Statement value at end of current period (Line 10 minus Line 11)	322,632,401	302,429,188

STATEMENT AS OF SEPTEMBER 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).....	235,747,760	19,065,184	17,632,797	3,014,781	233,578,625	235,747,760	240,194,928	230,926,096
2. NAIC 2 (a).....	51,985,708	1,923,318	864,078	998,581	47,973,966	51,985,708	54,043,528	46,433,359
3. NAIC 3 (a).....	12,803,481	1,784,613	2,179,852	497,941	11,548,679	12,803,481	12,906,182	7,837,303
4. NAIC 4 (a).....	4,933,407	1,257,563	1,307,442	(24,762)	6,753,077	4,933,407	4,858,766	6,923,473
5. NAIC 5 (a).....	417,879	244,500	35,000	(108,537)	373,138	417,879	518,842	343,707
6. NAIC 6 (a).....	3,188		3,575	388	8,267	3,188	1	0
7. Total Bonds	305,891,422	24,275,176	22,022,743	4,378,391	300,235,752	305,891,422	312,522,246	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	305,891,422	24,275,176	22,022,743	4,378,391	300,235,752	305,891,422	312,522,246	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 SEPTEMBER 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									
38380A-A5-6	GNMA 2016-121 AZ 4.000% 05/20/45		09/20/2016	Stifel Nicolaus & Co.		2,264,375	2,000,000	6,444	1
0599999 - Bonds - U.S. Governments						2,264,375	2,000,000	6,444	XXX
Bonds - U.S. Special Revenue									
018100-DU-8	Allen, TX Call-Tax 3.073% 09/01/31		08/16/2016	Stifel Nicolaus & Co.		560,000	560,000		1FE
143287-CB-4	Carmel IN Call 3.762% 01/15/41		07/21/2016	Stifel Nicolaus & Co.		1,000,000	1,000,000		1FE
3134GA-FP-4	FHLMC Call 2.000% 08/28/31		08/18/2016	Stifel Nicolaus & Co.		1,000,000	1,000,000		1
3134GA-FX-7	FHLMC Call 2.150% 08/27/27		08/19/2016	FTN Financial		499,375	500,000		1
3136AG-RG-9	FNMA 2013-109 PZ 4.500% 10/25/43		09/28/2016	Stifel Nicolaus & Co.		1,851,536	1,716,372	429	1
3137BJ-H4-8	FHR 4471 N 4.500% 12/15/53		09/06/2016	Stifel Nicolaus & Co.		4,489,049	3,998,040	3,998	1
45506D-WV-3	Indiana State Tax 3.066% 07/01/29		08/25/2016	Davidson, D.A., Co., Inc.		1,033,410	1,000,000	5,877	1FE
67884F-S9-8	Oklahoma Dev Fin Auth Call 3.875% 06/0		09/13/2016	Baird, Robert W. & Company		1,502,220	1,500,000	3,552	1FE
89602N-UN-2	Triborough, NY BAB 5.500% 11/15/39		09/14/2016	Davidson, D.A., Co., Inc.		1,328,390	1,000,000	18,944	1FE
977100-DR-4	Wisconsin State Tax 3.294% 05/01/37		08/03/2016	Stifel Nicolaus & Co.		500,000	500,000		1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						13,763,980	12,774,412	32,800	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
00175P-AA-1	AMN Healthcare Inc 144A-Call 5.125% 10		09/23/2016	Bank of New York		10,000	10,000		4FE
019736-AD-9	Allison Transmission Inc 144A-Call 5.0		09/14/2016	Citigroup Global Markets		150,000	150,000		3FE
03690A-AA-4	Antero Midstream 144A-Call 5.375% 09/1		09/08/2016	J P Morgan Securities		25,000	25,000		4FE
038222-AK-1	Applied Materials Inc Call 5.100% 10/0		09/14/2016	Brean Murray Inc.		1,163,640	1,000,000	23,800	1FE
05409Q-AA-6	Avon International Opera 144A-Call 7.8		09/28/2016	Various		152,331	150,000	525	3FE
055604-AA-0	BMC East 144A-Call 5.500% 10/01/24		09/08/2016	Barclays Capital		25,000	25,000		4FE
075896-AC-4	Bed Bath & Beyond Inc Call 5.165% 08/0		08/03/2016	Goldman Sachs		67,688	75,000	75	2FE
09739D-AC-4	Boise Cascade Company 144A-Call 5.625%		08/17/2016	Wells Fargo Bk		75,281	75,000		4FE
10112R-AY-0	Boston Properties Call 2.750% 10/01/26		09/13/2016	Davidson, D.A., Co., Inc.		489,975	500,000	1,108	2FE
12527G-AF-0	CF Industries Inc 5.150% 03/15/34		08/01/2016	Barclays Capital		84,150	85,000	1,690	2FE
126307-AQ-0	CSC Holdings LLC 144A-Call 5.500% 04/1		09/09/2016	J P Morgan Securities		200,000	200,000		3FE
13123X-AR-3	Callon Petroleum Co. 144A-Call 6.125%		09/15/2016	J P Morgan Securities		25,000	25,000		4FE
21241B-AA-8	Contura Energy Inc 144A-Call 10.000% 08		09/30/2016	Credit Suisse First Boston		25,875	25,000	479	4FE
224044-CF-2	Cox Communications 144A-Call 4.800% 02		07/19/2016	Various		33,513	35,000	783	2FE
22819K-AA-8	Crown Amer/Cap Corp 144A-Call 4.250% 0		09/08/2016	Citigroup Global Markets		25,000	25,000		3FE
25272K-AW-3	Diamond 1 Fin/Diamond 2 144A-Call 7.12		09/23/2016	Merrill Lynch		137,500	125,000	2,375	3FE
25470D-AD-1	Discovery Communications 6.350% 06/01/		07/25/2016	J P Morgan Securities		78,750	75,000	754	2FE
25470X-AX-3	Dish DBS Corp 144A 7.750% 07/01/26		07/25/2016	Various		264,375	250,000	2,422	4FE
263534-BR-9	E I DuPont De Nemours 5.600% 12/15/36		09/21/2016	Huntington Investment Co.		1,206,296	1,000,000	15,711	1FE
30227C-AB-3	Exterran Partners/Exlp Call 6.000% 04/		08/15/2016	Baird, Robert W. & Company		46,938	50,000	1,142	4FE
314275-AC-2	Federated/Macy's NC 6.375% 03/15/37		07/25/2016	Merrill Lynch		90,100	85,000	2,002	2FE
319963-BP-8	First Data Corp. 144A-Call 7.000% 12/0		09/16/2016	J P Morgan Securities		209,500	200,000	4,278	4FE
404119-BQ-1	HCA-The Healthcare Company 5.250% 04/1		07/18/2016	J P Morgan Securities		134,625	125,000	1,706	3FE
40414L-AK-5	HCP Inc Call 4.200% 03/01/24		07/18/2016	Davidson, D.A., Co., Inc.		515,460	500,000	8,167	2FE
427866-AL-2	Hershey Foods Co 7.200% 08/15/27		08/04/2016	Keybank Capital Markets		1,043,640	750,000	26,100	1FE
428236-BR-3	Hewlett Packard 6.000% 09/15/41		09/07/2016	Merrill Lynch		51,625	50,000	1,475	2FE
435765-AG-7	Holly Energy Partners 144A-Call 6.000%		07/13/2016	Citigroup Global Markets		25,000	25,000		4FE
444454-AC-6	Hughes Satellite Systems 144A 5.250% 0		07/20/2016	DBAB		75,000	75,000		3FE
444454-AE-2	Hughes Satellite Systems 144A 6.625% 0		07/20/2016	DBAB		25,000	25,000		4FE
44962L-AA-5	IHS Markit LTD 144A-Call 5.000% 11/01/		07/28/2016	Taxable Exchange		114,205	100,000		3FE
451102-BF-3	Icahn Enterprises Call 5.875% 02/01/22		07/27/2016	Morgan Stanley		96,250	100,000		3FE
47215Y-AA-5	JDA Escrow/JDA Bond Fin 144A-Call 7.37		09/22/2016	Merrill Lynch		10,000	10,000		5FE
49456B-AB-7	Kinder Morgan Inc 144A-Call 5.625% 11/		09/09/2016	Barclays Capital		82,500	75,000	1,395	2FE
516806-AD-8	Laredo Petroleum Inc Call 5.625% 01/15		09/14/2016	Merrill Lynch		47,250	50,000	500	4FE
546347-AJ-4	Louisiana Pacific Corp 144A-Call 4.875		09/07/2016	Merrill Lynch		10,000	10,000		3FE
552848-AF-0	MGIC Investment Corp 5.750% 08/15/23		08/02/2016	Goldman Sachs		50,000	50,000		3FE
552953-CD-1	MGM Grand Inc Call 4.625% 09/01/26		08/18/2016	Barclays Capital		124,938	125,000	26	3FE
55303X-AA-3	MGM Growth LP/MGP Escrow 144A-Call 4.5		08/09/2016	Merrill Lynch		25,000	25,000		4FE
55342U-AG-9	MPT Oper Partnership Call 5.250% 08/01		07/13/2016	Goldman Sachs		50,438	50,000		3FE
55354G-AD-2	MSCI Inc 144A-Call 4.750% 08/01/26		08/01/2016	J P Morgan Securities		25,000	25,000		3FE
585055-BT-2	Medtronic Inc 4.375% 03/15/35		09/15/2016	Baird, Robert W. & Company		832,703	750,000	456	1FE
588056-AR-2	Mercoer Intl Inc Call 7.750% 12/01/22		09/23/2016	Barclays Capital		26,438	25,000	630	4FE
595112-BC-6	Micron Technology Inc Call 5.500% 02/0		09/09/2016	J P Morgan Securities		73,094	75,000	489	3FE

STATEMENT AS OF SEPTEMBER 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)
..626717-AH-5.....	Murphy Oil Corp Murphy Oil Corp 6.875%		..09/01/2016...	J P Morgan Securities.....		103,375	100,000	286	..3FE
..635300-AF-6.....	National Cinemedia LLC 144A-Call 5.750		..08/16/2016...	J P Morgan Securities.....		25,000	25,000		..4FE
..63938C-AB-4.....	Navient Corp NC 5.875% 10/25/24		..07/26/2016...	Goldman Sachs.....		69,938	75,000	1,151	..3FE
..670001-AA-4.....	Novelis Corp 144A-Call 6.250% 08/15/24		..08/15/2016...	Morgan Stanley.....		25,000	25,000		..4FE
..670001-AC-0.....	Novelis Corp 144A-Call 5.875% 09/30/26		..09/07/2016...	Morgan Stanley.....		50,000	50,000		..4FE
..68268D-AB-1.....	Onemain Fin Holdings 144A-Call 7.250%		..09/08/2016...	Goldman Sachs.....		79,313	75,000	1,329	..4FE
..69327R-AE-1.....	PDC Energy Inc 144A-Call 6.125% 09/15/		..09/12/2016...	J P Morgan Securities.....		50,000	50,000		..4FE
..718546-AK-0.....	Phillips 66 Call 4.650% 11/15/34		..09/20/2016...	Huntington Investment Co.....		861,624	800,000	13,227	..2FE
..737446-AK-0.....	Post Holdings Inc 144A-Call 5.000% 08/		..07/25/2016...	Barclays Capital.....		75,000	75,000		..4FE
..745867-AX-9.....	Pulte Corp Call 5.000% 01/15/27		..07/26/2016...	J P Morgan Securities.....		50,000	50,000		..3FE
..76152R-AA-4.....	Revlon Escrow Corp 144A-Call 6.250% 08/		..07/21/2016...	Merrill Lynch.....		5,000	5,000		..4FE
..76882A-AB-6.....	Rivers Pittsburgh 144A-Call 6.125% 08/		..07/14/2016...	Goldman Sachs.....		25,000	25,000		..4FE
..78454L-AN-0.....	SM Energy Co Call 6.750% 09/15/26		..09/08/2016...	Various.....		125,656	125,000	14	..4FE
..78469X-AD-9.....	SPX Flow Inc 144A-Call 5.625% 08/15/24		..08/04/2016...	Merrill Lynch.....		25,000	25,000		..4FE
..78469X-AE-7.....	SPX Flow Inc 144A-Call 5.875% 08/15/26		..08/04/2016...	Merrill Lynch.....		25,000	25,000		..4FE
..87264A-AN-5.....	T Mobile USA Inc Call 6.375% 03/01/25	E	..08/02/2016...	Merrill Lynch.....		53,750	50,000	1,364	..3FE
..91359P-AJ-9.....	Universal Hospital Call 7.625% 08/15/2		..09/06/2016...	Barclays Capital.....		82,025	85,000	432	..4FE
..920479-AA-0.....	Valvoline Finco Two LLC 144A-Call 5.50		..07/13/2016...	Citigroup Global Markets.....		25,000	25,000		..4FE
..92532W-AA-1.....	Versum Materials Inc 144A-Call 5.500%		..09/21/2016...	DBAB.....		25,000	25,000		..3FE
..92553P-AP-7.....	Viacom Inc - Class B 4.375% 03/15/43		..07/15/2016...	Merrill Lynch.....		85,625	100,000	1,519	..2FE
..976826-BE-6.....	Wisconsin Power & Light 6.375% 08/15/3		..09/14/2016...	Keybanc Capital Markets.....		1,386,810	1,000,000	6,021	..1FE
..978097-AD-5.....	Wolverine World Wide 144A-Call 5.000%		..08/16/2016...	J P Morgan Securities.....		25,000	25,000		..3FE
..983793-AF-7.....	XPO Logistics Inc 144A-Call 6.125% 09/		..08/11/2016...	Barclays Capital.....		25,000	25,000		..4FE
..984121-CD-3.....	Xerox Corp. 4.500% 05/15/21		..07/21/2016...	J P Morgan Securities.....		87,869	85,000	754	..2FE
..013822-AB-7.....	Alcoa Nederland Holding 144A-Call 7.00	F	..09/23/2016...	Various.....		203,500	200,000	34	..3FE
..03937L-AA-3.....	Arch Capital Group 7.350% 05/01/34	F	..09/15/2016...	National Financial Services.....		1,006,755	750,000	21,284	..1FE
..13323A-AA-8.....	Camelot Finance 144A-Call 7.875% 10/15	F	..09/15/2016...	Merrill Lynch.....		25,000	25,000		..5FE
..44986U-AA-7.....	Ineos Group Holdings 144A-Call 6.125%	F	..07/12/2016...	Various.....		35,413	35,000	863	..4FE
..561233-AD-9.....	Mallinckrodt Intl Fin 144A-Call 5.625%	F	..09/09/2016...	Merrill Lynch.....		49,375	50,000	1,164	..4FE
..98954N-AA-7.....	Ziggo Secured Finance 144A-Call 5.500%	F	..09/16/2016...	Credit Suisse First Boston.....		175,000	175,000		..3FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,910,101	11,395,000	147,529	XXX
8399997 - Subtotals - Bonds - Part 3						28,938,456	26,169,412	186,774	XXX
8399999 - Subtotals - Bonds						28,938,456	26,169,412	186,774	XXX
9999999 Totals						28,938,456	XXX	186,774	XXX

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

STATEMENT AS OF SEPTEMBER 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																					
313381-LZ-6...	Federal Home Loan Bank NC 3.200% 12/28		07/14/2016	Call	100.0000	1,000,000	1,000,000	1,000,000					.0		1,000,000			.0	17,422	12/28/2032	1FE
313660-7J-4...	FNMA Call 2.000% 12/13/27		09/13/2016	Call	100.0000	750,000	750,000	748,875			1,125		1,125		750,000			.0	11,250	12/13/2027	1FE
313660-SW-2...	FNMA Call 2.000% 07/30/27		08/01/2016	Call	100.0000	625,000	625,000	572,938	591,762		33,238		33,238		625,000			.0	12,500	07/30/2027	1FE
313660-WE-7...	FNMA Call 2.000% 08/16/27		08/16/2016	Call	100.0000	1,000,000	1,000,000	938,560	959,479		40,521		40,521		1,000,000			.0	20,000	08/16/2027	1FE
313660-XT-3...	FNMA Call 2.625% 08/23/27		08/23/2016	Call	100.0000	1,700,000	1,700,000	1,620,321	1,655,030		44,970		44,970		1,700,000			.0	36,125	08/23/2027	1FE
313661-SV-7...	FNMA Call 2.250% 12/21/27		09/21/2016	Call	100.0000	1,000,000	1,000,000	893,750	923,806		76,194		76,194		1,000,000			.0	16,875	12/21/2027	1
36204D-SJ-4...	GNMA Pool 367249 6.500% 12/15/23		09/01/2016	Paydown		2,937	2,937	3,075	3,013		(76)		(76)		2,937			.0	126	12/15/2023	1FE
362056-AD-3...	GNMA Pool 389804 5.000% 01/15/33		09/01/2016	Paydown		3,700	3,700	3,707	3,705		(5)		(5)		3,700			.0	123	01/15/2033	1
38374E-ZM-2...	GNR 2003-116 JD 5.000% 11/20/32		09/01/2016	Paydown		102,107	102,107	100,783	101,610		497		497		102,107			.0	3,357	11/20/2032	1
38374F-W6-7...	GNR 2004-21 PC 5.000% 04/20/33		09/01/2016	Paydown		37,374	37,374	36,872	37,168		207		207		37,374			.0	1,270	04/20/2033	1
38376V-SB-4...	GNR 2010-21 NB 4.500% 01/20/37		09/01/2016	Paydown		70,905	70,905	72,500	71,235		(330)		(330)		70,905			.0	2,125	01/20/2037	1
38378C-RT-6...	GNR 2012-13 EG 2.000% 10/20/40		09/01/2016	Paydown		43,023	43,023	43,514	43,414		(391)		(391)		43,023			.0	573	10/20/2040	1FE
38378D-BL-8...	GNR 2012-17 CD 4.000% 09/20/40		09/01/2016	Paydown		67,025	67,025	72,953	71,511		(4,485)		(4,485)		67,025			.0	1,824	09/20/2040	1FE
38378G-CY-2...	GNR 2012-134 EA 3.000% 11/20/42		09/01/2016	Paydown		64,387	64,387	67,486	66,788		(2,401)		(2,401)		64,387			.0	1,220	11/20/2042	1
38378W-G8-2...	GNR 2013-64 PA 1.500% 12/20/41		09/01/2016	Paydown		234,343	234,343	228,741	228,953		5,390		5,390		234,343			.0	2,291	12/20/2041	1FE
38379V-Z3-1...	GNR 2016-32 PT 5.300% 03/30/44		09/01/2016	Paydown		198,430	198,430	219,916			(21,487)		(21,487)		198,430			.0	4,574	03/30/2044	1FE
0599999 - Bonds - U.S. Governments						6,899,232	6,899,232	6,623,990	4,757,473	0	172,967	0	172,967	0	6,899,232	0	0	0	131,655	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
591852-NH-7...	Metro Council, MN BAB Call 5.200% 02/0		08/01/2016	Call	100.0000	300,000	300,000	300,000	300,000				.0		300,000			.0	15,600	02/01/2026	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	15,600	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31281B-MU-1...	FG N31271 4.500% 01/01/36		09/01/2016	Paydown		1,228	1,228	1,242	1,242		(13)		(13)		1,228			.0	40	01/01/2036	1FE
31281B-TW-0...	FG N31465 5.000% 11/01/37		09/01/2016	Paydown		14,627	14,627	14,986	14,976		(349)		(349)		14,627			.0	501	11/01/2037	1FE
3128HX-SS-5...	FHS 268 30 3.000% 08/15/42		09/01/2016	Paydown		79,887	79,887	83,182	82,673		(2,787)		(2,787)		79,887			.0	1,632	08/15/2042	1
3128K9-QY-3...	FGLMC Pool A48571 6.000% 05/01/36		09/01/2016	Paydown		9,853	9,853	9,846	9,846		.7		.7		9,853			.0	347	05/01/2036	1FE
3128KJ-CZ-3...	FGLMC Pool A55488 5.500% 12/01/36		09/01/2016	Paydown		1,144	1,144	1,140	1,140		.4		.4		1,144			.0	43	12/01/2036	1FE
3128KJ-WA-6...	FGLMC Pool A56041 5.500% 01/01/37		09/01/2016	Paydown		4,825	4,825	4,794	4,795		30		30		4,825			.0	179	01/01/2037	1FE
3128MJ-BW-9...	FGLMC Pool G08052 5.500% 04/01/35		09/01/2016	Paydown		11,455	11,455	11,399	11,401		53		53		11,455			.0	414	04/01/2035	1FE
3128P7-RY-1...	FG C91403 3.500% 03/01/32		09/01/2016	Paydown		43,349	43,349	46,668	46,380		(3,031)		(3,031)		43,349			.0	1,025	03/01/2032	1FE
3128P7-S2-0...	FG C91437 3.500% 04/01/32		09/01/2016	Paydown		34,383	34,383	36,145	35,966		(1,584)		(1,584)		34,383			.0	804	04/01/2032	1
31292H-NB-6...	FGLMC Pool #C01286 6.000% 01/01/32		09/01/2016	Paydown		1,271	1,271	1,254	1,255		.16		.16		1,271			.0	52	01/01/2032	1FE
31294W-A7-6...	FG E02730 4.000% 10/01/25		09/01/2016	Paydown		14,419	14,419	15,001	14,907		(487)		(487)		14,419			.0	385	10/01/2025	1FE
31335H-Q2-2...	FHLMC Pool #C90473 6.500% 08/01/21		09/01/2016	Paydown		.972	.972	.986	.978		(6)		(6)		.972			.0	.43	08/01/2021	1FE
3133TK-G7-9...	FHR 2141 E NAS FGLMC 7.0 6.600% 04/15		09/01/2016	Paydown		2,373	2,373	2,411	2,389		(16)		(16)		2,373			.0	100	04/15/2029	1FE

STATEMENT AS OF SEPTEMBER 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)
3136A1-BB-0...	FNR 2011-103 EC 2.000% 03/25/41		09/01/2016	Paydown		31,576	31,576	30,369	30,435		1,141		1,141		31,576			0	440	03/25/2041	1
3136A7-ZV-7...	FNR 2012-83 BA 3.500% 03/25/41		09/01/2016	Paydown		39,344	39,344	40,353	40,250		(905)		(905)		39,344			0	878	03/25/2041	1
3136A8-3H-1...	FNR 2012-113 DB 2.000% 01/25/42		09/01/2016	Paydown		77,092	77,092	76,417	76,456		636		636		77,092			0	1,017	01/25/2042	1
3136A9-BK-3...	FNR 2012-106 QN 3.500% 10/25/42		09/01/2016	Paydown		20,233	20,233	21,631	21,430		(1,196)		(1,196)		20,233			0	472	10/25/2042	1
3136A9-BL-1...	FNR 2012-106 QP 3.500% 10/25/42		09/01/2016	Paydown		165,952	165,952	167,300	167,259		(1,308)		(1,308)		165,952			0	3,957	10/25/2042	1FE
3136AA-NZ-4...	FNR 2012-132 PD 2.000% 10/25/42		09/01/2016	Paydown		99,961	99,961	94,854	95,666		4,295		4,295		99,961			0	1,331	10/25/2042	1FE
3136AB-C7-6...	FNR 2013-5 MB 2.000% 02/25/43		09/01/2016	Paydown		111,604	111,604	111,709	111,648		(43)		(43)		111,604			0	1,482	02/25/2043	1FE
3136AB-CL-5...	FNR 2012-147 TD 2.000% 01/25/33		09/28/2016	Stifel Nicolaus & Co.		1,478,980	1,478,056	1,484,061	1,482,686		537		537		1,483,224		(4,244)	(4,244)	22,335	01/25/2033	1
3136AB-CL-5...	FNR 2012-147 TD 2.000% 01/25/33		09/01/2016	Paydown		64,410	64,410	64,672	64,612		(202)		(202)		64,410			0	934	01/25/2033	1
3136AB-QX-4...	FNR 2013-9 MB 2.000% 02/25/33		09/01/2016	Paydown		25,746	25,746	25,823	25,802		(55)		(55)		25,746			0	343	02/25/2033	1
3136AM-4B-2...	FNR 2015-18 NV 3.500% 01/25/30		09/28/2016	Stifel Nicolaus & Co.		1,061,365	978,216	1,038,285	1,037,380		(2,026)		(2,026)		1,035,354		26,011	26,011	25,868	01/25/2030	1FE
3136AM-4B-2...	FNR 2015-18 NV 3.500% 01/25/30		09/01/2016	Paydown		14,542	14,542	15,435	15,421		(879)		(879)		14,542			0	339	01/25/2030	1FE
31371J-Q7-2...	FNMA Pool 253478 8.000% 09/01/20		09/01/2016	Paydown		774	774	784	775		0		0		774			0	38	09/01/2020	1FE
31371J-S8-8...	FNMA Pool 253543 7.000% 11/01/20		09/01/2016	Paydown		376	376	372	373		2		2		376			0	18	11/01/2020	1FE
31371K-UA-7...	FNMA Pool 254477 5.500% 10/01/32		09/01/2016	Paydown		9,014	9,014	8,912	8,917		97		97		9,014			0	339	10/01/2032	1
31371L-DU-0...	FNMA Pool 254915 4.500% 09/01/23		09/01/2016	Paydown		3,835	3,835	3,729	3,764		71		71		3,835			0	117	09/01/2023	1FE
31371L-HE-2...	FNMA Pool 255029 5.000% 12/01/23		09/01/2016	Paydown		4,536	4,536	4,528	4,526		11		11		4,536			0	154	12/01/2023	1FE
31371L-HT-9...	FNMA Pool 255042 4.500% 11/01/23		09/01/2016	Paydown		3,665	3,665	3,566	3,599		66		66		3,665			0	107	11/01/2023	1FE
31371N-CM-5...	FN 256676 5.500% 04/01/27		09/01/2016	Paydown		13,405	13,405	14,356	14,242		(837)		(837)		13,405			0	494	04/01/2027	1FE
31371N-SQ-9...	FN 257126 5.500% 02/01/23		09/01/2016	Paydown		27,760	27,760	30,067	29,565		(1,806)		(1,806)		27,760			0	932	02/01/2023	1
3137A0-EU-5...	FHR 3687 B 4.000% 07/15/30		09/01/2016	Paydown		36,511	36,511	38,328	37,355		(844)		(844)		36,511			0	938	07/15/2030	1
3137A2-H8-7...	FHR 3766 DB 4.000% 11/15/30		09/01/2016	Paydown		35,908	35,908	39,600	38,175		(2,267)		(2,267)		35,908			0	994	11/15/2030	1FE
3137A3-JW-0...	FHR 3753 AS 3.500% 11/15/25		09/01/2016	Paydown		725	725	748	742		(17)		(17)		725			0	17	11/15/2025	1
3137A3-PN-3...	FHR 3762 GM 3.500% 08/15/28		09/01/2016	Paydown		18,685	18,685	19,269	18,920		(235)		(235)		18,685			0	441	08/15/2028	1FE
3137A5-WW-0...	FHR 3786 WA 4.000% 12/15/28		09/01/2016	Paydown		26,161	26,161	26,889	26,619		(458)		(458)		26,161			0	706	12/15/2028	1FE
3137A6-QZ-8...	FHR 3816 HA 3.500% 11/15/25		09/01/2016	Paydown		5	5	6	6		0		0		5			0		11/15/2025	1FE
3137A8-XZ-6...	FHR 3844 DA 4.500% 10/15/39		09/01/2016	Paydown		46,203	46,203	49,286	48,087		(1,884)		(1,884)		46,203			0	1,403	10/15/2039	1
3137AE-Z6-5...	FHR 3928 HC 2.500% 08/15/40		09/01/2016	Paydown		72,554	72,554	72,713	72,694		(140)		(140)		72,554			0	1,191	08/15/2040	1FE
3137AG-CA-6...	FHR 3947 BC 2.500% 10/15/26		09/01/2016	Paydown		13,572	13,572	14,037	13,897		(325)		(325)		13,572			0	220	10/15/2026	1
3137AN-K7-1...	FHR 4020 EJ 3.000% 02/15/42		09/01/2016	Paydown		90,244	90,244	90,244	90,244		0		0		90,244			0	1,816	02/15/2042	1FE
3137AN-3R-4...	FHR 4019 JC 2.500% 05/15/41		09/01/2016	Paydown		86,935	86,935	84,742	85,259		1,676		1,676		86,935			0	1,477	05/15/2041	1FE
3137AN-QF-5...	FHR 4036 PA 2.750% 04/15/41		09/01/2016	Paydown		39,636	39,636	40,327	40,132		(496)		(496)		39,636			0	807	04/15/2041	1
3137AX-TP-8...	FHR 4156 PC 3.000% 01/15/43		09/01/2016	Paydown		685,700	685,700	681,414	681,738		3,962		3,962		685,700			0	13,457	01/15/2043	1FE

STATEMENT AS OF SEPTEMBER 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)
3137B2-BP-4...	FHR 4203 BN 3.000% 04/15/33		09/06/2016	Stifel Nicolaus & Co.		1,290,590	1,248,455	1,266,645	1,265,371		(409)		(409)		1,264,962		25,628	25,628	28,923	04/15/2033	1FE
3137B2-BP-4...	FHR 4203 BN 3.000% 04/15/33		09/01/2016	Paydown		286,180	286,180	290,350	290,058		(3,878)		(3,878)		286,180			0	5,944	04/15/2033	1FE
3137B2-KL-3...	FHR 4217 UD 1.750% 06/15/28		09/01/2016	Paydown		28,492	28,492	27,957	28,023		469		469		28,492			0	326	06/15/2028	1
3137B3-AH-1...	FHR 4227 AV 3.500% 08/15/31		09/01/2016	Paydown		22,085	22,085	22,858	22,702		(617)		(617)		22,085			0	515	08/15/2031	1FE
3137BA-LD-2...	FHR 4341 AV 3.000% 07/15/27		09/06/2016	Stifel Nicolaus & Co.		894,246	849,640	865,637	864,258		(1,058)		(1,058)		863,200		31,046	31,046	19,683	07/15/2027	1
3137BA-LD-2...	FHR 4341 AV 3.000% 07/15/27		09/01/2016	Paydown		16,617	16,617	16,930	16,903		(286)		(286)		16,617			0	332	07/15/2027	1
3137BD-4W-3...	FHR 4378 AE 2.250% 02/15/44		09/01/2016	Paydown		130,082	130,082	130,184	130,122		(40)		(40)		130,082			0	1,941	02/15/2044	1
31392E-SX-9...	FNR 2002-59 B 5.500% 09/25/17		09/01/2016	Paydown		2,054	2,054	2,091	2,055				0		2,054			0	75	09/25/2017	1FE
31393A-CF-2...	FNR 2003-29 WG 4.000% 04/25/33		09/01/2016	Paydown		11,519	11,519	11,622	11,554		(35)		(35)		11,519			0	298	04/25/2033	1FE
31393J-HC-5...	FHR 2553 GB 5.000% 01/15/18		09/01/2016	Paydown		35,643	35,643	35,503	35,567		76		76		35,643			0	1,189	01/15/2018	1FE
31393M-W9-8...	FHR 2586 WG 4.000% 03/15/33		09/01/2016	Paydown		33,367	33,367	34,253	33,827		(460)		(460)		33,367			0	893	03/15/2033	1FE
31393V-MQ-1...	FHR 2628 AB 4.500% 06/15/18		09/01/2016	Paydown		7,913	7,913	7,700	7,848		65		65		7,913			0	236	06/15/2018	1
31394P-RU-9...	FHR 2744 TU 5.500% 05/15/32		09/01/2016	Paydown		18,305	18,305	17,796	18,210		95		95		18,305			0	670	05/15/2032	1FE
31395B-D7-5...	FNR 2006-22 CE 4.500% 08/25/23		09/01/2016	Paydown		31,434	31,434	32,278	31,674		(240)		(240)		31,434			0	946	08/25/2023	1FE
31395E-YP-6...	FHR 2835 HB 5.500% 06/15/24		09/01/2016	Paydown		16,569	16,569	17,221	16,871		(302)		(302)		16,569			0	603	08/15/2024	1FE
31396J-2L-8...	FHR 3127 CY 5.500% 03/15/26		09/01/2016	Paydown		9,867	9,867	10,262	10,022		(155)		(155)		9,867			0	356	03/15/2026	1FE
31397S-H4-9...	FNR 2011-46 MB 4.000% 06/25/37		09/01/2016	Paydown		514,779	514,779	544,300	531,314		(16,535)		(16,535)		514,779			0	13,739	06/25/2037	1
31397U-GT-0...	FNR 2011-49 CA 3.500% 12/25/28		09/01/2016	Paydown		12,464	12,464	12,690	12,610		(146)		(146)		12,464			0	299	12/25/2028	1
31398L-BJ-6...	FHR 3597 LE 4.000% 07/15/39		09/01/2016	Paydown		34,252	34,252	35,831	35,433		(1,181)		(1,181)		34,252			0	920	07/15/2039	1
31402A-D6-0...	FNMA Pool 722925 5.000% 07/01/23		09/01/2016	Paydown		1,584	1,584	1,605	1,593		(10)		(10)		1,584			0	53	07/01/2023	1FE
31402R-JV-2...	FNMA Pool 735676 5.000% 07/01/35		09/01/2016	Paydown		13,191	13,191	13,661	13,626		(436)		(436)		13,191			0	439	07/01/2035	1FE
31403D-BW-8...	FNMA Pool 745353 5.500% 03/01/36		09/01/2016	Paydown		14,029	14,029	13,647	13,667		362		362		14,029			0	505	03/01/2036	1FE
31403D-GZ-6...	FNMA Pool 745516 5.500% 05/01/36		09/01/2016	Paydown		7,439	7,439	7,429	7,428		11		11		7,439			0	277	05/01/2036	1
31403D-TG-4...	FNMA Pool 745851 6.000% 09/01/36		09/01/2016	Paydown		4,212	4,212	4,250	4,247		(35)		(35)		4,212			0	170	09/01/2036	1FE
31404A-GX-6...	FNMA Pool 762614 5.000% 12/01/23		09/01/2016	Paydown		6,715	6,715	6,803	6,749		(35)		(35)		6,715			0	224	12/01/2023	1FE
31404S-GD-1...	FN 76996 5.000% 04/01/34		09/01/2016	Paydown		18,554	18,554	19,267	19,213		(659)		(659)		18,554			0	590	04/01/2034	1FE
31407U-EQ-6...	FNMA Pool 840843 5.500% 12/01/35		09/01/2016	Paydown		667	667	655	656		10		10		667			0	24	12/01/2035	1FE
31409J-SF-8...	FNMA Pool 872718 6.000% 06/01/36		09/01/2016	Paydown		426	426	423	424		3		3		426			0	17	06/01/2036	1FE
31409X-GG-8...	FNMA Pool 881399 6.000% 05/01/36		09/01/2016	Paydown		308	308	306	306		1		1		308			0	12	05/01/2036	1FE
31411B-GM-9...	FNMA Pool 903004 5.500% 12/01/36		09/01/2016	Paydown		5,740	5,740	5,707	5,707		33		33		5,740			0	185	12/01/2036	1FE
31411J-3H-7...	FNMA Pool 909900 5.500% 03/01/37		09/01/2016	Paydown		4,375	4,375	4,332	4,334		42		42		4,375			0	154	03/01/2037	1FE
31416B-4A-3...	FN 995517 5.500% 01/01/24		09/01/2016	Paydown		10,089	10,089	10,907	10,734		(645)		(645)		10,089			0	377	01/01/2024	1
31417G-VK-9...	FN AB9617 2.500% 06/01/33		09/01/2016	Paydown		28,608	28,608	28,652	28,642		(35)		(35)		28,608			0	505	06/01/2033	1

STATEMENT AS OF SEPTEMBER 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)
31417Y-2J-5...	FN MA0776 4.500% 06/01/31		09/01/2016	Paydown		40,119	40,119	42,276	42,100		(1,981)		(1,981)		40,119			.0	1,207	06/01/2031	1FE
31417Y-3N-5...	FN MA0804 4.000% 07/01/31		09/01/2016	Paydown		24,388	24,388	25,112	25,038		(650)		(650)		24,388			.0	648	07/01/2031	1
31417Y-TV-9...	FN MA0563 4.000% 11/01/30		09/01/2016	Paydown		24,339	24,339	25,100	25,023		(684)		(684)		24,339			.0	648	11/01/2030	1
31418A-E9-5...	FN MA1059 3.500% 05/01/32		09/01/2016	Paydown		30,489	30,489	32,271	32,096		(1,607)		(1,607)		30,489			.0	722	05/01/2032	1
31418A-EB-0...	FN MA1029 3.500% 04/01/32		09/01/2016	Paydown		30,533	30,533	32,103	31,952		(1,419)		(1,419)		30,533			.0	720	04/01/2032	1
31418A-TA-6...	FN MA 1444 2.500% 05/01/33		09/01/2016	Paydown		33,901	33,901	35,066	34,954		(1,053)		(1,053)		33,901			.0	560	05/01/2033	1
31418B-TK-2...	FN MA2353 3.000% 08/01/35		09/01/2016	Paydown		189,046	189,046	193,713	193,616		(4,570)		(4,570)		189,046			.0	3,859	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						8,512,006	8,341,192	8,509,270	8,483,148	0	(49,583)	0	(49,583)	0	8,433,565	0	78,441	78,441	180,409	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00175P-AA-1...	AMN Healthcare Inc 144A-Call 5.125% 10/1/24		09/23/2016	Bank of New York		10,100	10,000	10,000					.0		10,000		100	100		10/01/2024	4FE
00850L-AA-2...	Agribank FCB NC 9.125% 07/15/19		07/15/2016	Call 100.0000		1,000,000	1,000,000	1,147,940	1,067,029		(67,029)		(67,029)		1,000,000			.0	91,250	07/15/2019	1FE
013817-AV-3...	Alcoa Inc Call 5.400% 04/15/21		09/13/2016	Goldman Sachs		26,406	25,000	26,281			(62)		(62)		26,219		187	187	566	04/15/2021	3FE
03690A-AA-4...	Antero Midstream 144A-Call 5.375% 09/1/24		09/08/2016	J P Morgan Securities		25,188	25,000	25,000					.0		25,000		188	188		09/15/2024	4FE
055604-AA-0...	BMC East 144A-Call 5.500% 10/01/24		09/08/2016	Baird, Robert W. & Company		25,438	25,000	25,000					.0		25,000		438	438		10/01/2024	4FE
075896-AC-4...	Bed Bath & Beyond Inc Call 5.165% 08/01/24		09/21/2016	Goldman Sachs		48,125	50,000	45,125		10	10		.10		45,135		2,990	2,990	395	08/01/2044	2FE
110394-AE-3...	Bristow Group Inc Call 6.250% 10/15/22		08/08/2016	Merrill Lynch		67,500	100,000	57,250			1,604		1,604		58,854		8,646	8,646	5,139	10/15/2022	4FE
126650-BQ-2...	CVS Corp. PT-NC 6.943% 01/10/30		09/10/2016	Redemption 100.0000		4,365	4,365	4,452	4,430		(65)		(65)		4,365			.0	202	12/10/2029	2FE
15135B-AF-8...	Centene Escrow Corp Call 5.625% 02/15/24		08/30/2016	Merrill Lynch		106,250	100,000	102,875			(187)		(187)		102,688		3,562	3,562	3,141	02/15/2021	3FE
217203-AE-8...	Copano Energy LLC Call 7.125% 04/01/21		09/30/2016	Call 103.5630		336,580	325,000	372,125	339,959		(3,380)		(3,380)		336,580			.0	23,092	04/01/2021	2FE
22819K-AA-8...	Crown Amer/Cap Corp 144A-Call 4.250% 0		09/08/2016	Citigroup Global Markets		25,063	25,000	25,000					.0		25,000		63	63		09/30/2026	3FE
23918K-AR-9...	Davita Inc. Call 5.000% 05/01/25		07/22/2016	Barclays Capital		103,000	100,000	98,688	98,712		62		62		98,774		4,226	4,226	3,694	05/01/2025	4FE
24821V-AA-6...	Denali Borrower Fin Corp 144A-Call 5.6 Dish DBS Corp NC 5.875%		09/07/2016	Call 104.5095		78,382	75,000	79,313	78,747		(365)		(365)		78,382			.0	3,773	10/15/2020	2FE
25470X-AJ-4...	EnLink Midstream Call 4.150% 06/01/25		07/25/2016	J P Morgan Securities		253,531	250,000	251,306	156,920		(131)		(131)		249,539		3,992	3,992	12,280	07/15/2022	3FE
29336U-AE-7...	Entergy Arkansas Inc Call 5.900% 06/01		09/16/2016	J P Morgan Securities		23,500	25,000	17,875			283		283		18,158		5,342	5,342	836	06/01/2025	2FE
29364D-AJ-9...	Federated/Macy's NC 6.375% 03/15/37		09/15/2016	Call 100.0000		1,000,000	1,000,000	1,020,000	1,000,000				.0		1,000,000			.0	46,544	06/01/2033	1FE
314275-AC-2...	First Data Corp. 144A-Call 6.750% 11/0		09/20/2016	Merrill Lynch		90,631	85,000	90,100			(12)		(12)		90,088		543	543	2,830	03/15/2037	2FE
319963-BE-3...	First Data Corp. 144A-Call 5.375% 08/1		09/16/2016	J P Morgan Securities		103,125	100,000	100,000	100,000				.0		100,000		3,125	3,125	5,972	08/15/2023	3FE
319963-BN-3...	Fresenius Finance 144A-Call 4.500% 01/		09/21/2016	Baird, Robert W. & Company		78,563	75,000	75,000	75,000				.0		75,000		3,563	3,563	3,375	01/15/2023	3FE
364725-BB-6...	Goodyear Tire Call 5.000% 05/31/26		09/08/2016	Wells Fargo Bk		104,125	100,000	98,750	73,610		132		132		98,929		5,196	5,196	4,035	09/15/2021	3FE
382550-BF-7...	HCA Inc NC 6.500% 02/15/20		09/07/2016	Goldman Sachs		28,125	25,000	25,219			(4)		(4)		25,215		910	910	413	05/31/2026	3FE
404121-AC-9...	Healthsouth Corp Call 5.750% 11/01/24		07/18/2016	Various		139,500	125,000	134,156	131,165		(754)		(754)		130,410		9,090	9,090	7,529	02/15/2020	3FE
421924-BK-6...			07/22/2016	Barclays Capital		78,188	75,000	78,000	77,709		(167)		(167)		77,543		645	645	3,186	11/01/2024	4FE

STATEMENT AS OF SEPTEMBER 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)
42806L-AA-9...	Herc Spinoff Escrow LLC Call 7.500% 06...		08/05/2016	Merrill Lynch		102,500	100,000	100,000					.0		100,000		2,500	2,500	1,271	06/01/2022	4FE
428236-BR-3...	Hewlett Packard 6.000% 09/15/41		09/22/2016	Merrill Lynch		50,875	50,000	51,625			(1)		(1)		51,624		(749)	(749)	1,600	09/15/2041	2FE
435765-AG-7...	Holly Energy Partners 144A-Call 6.000%		07/13/2016	Citigroup Global Markets		25,438	25,000	25,000					.0		25,000		438	438		08/01/2024	4FE
444454-AE-2...	Hughes Satellite Systems 144A 6.625% 0		07/21/2016	DBAB		25,188	25,000	25,000					.0		25,000		188	188		08/01/2026	4FE
446413-AH-9...	Huntington Ingalls Inds 144A-Call 5.00		08/05/2016	Merrill Lynch		160,500	150,000	151,375	151,366		(66)		(66)		151,300		9,200	9,200	5,479	11/15/2025	3FE
451102-AX-5...	Icahn Enterprises Call 6.000% 08/01/20		07/27/2016	Morgan Stanley		100,500	100,000	105,500	104,920		(223)		(223)		104,697		(4,197)	(4,197)	6,000	08/01/2020	3FE
451734-AC-1...	IHS Inc. Class A Call 5.000% 11/01/22		07/28/2016	Taxable Exchange		114,705	100,000	101,188	101,099		(82)		(82)		101,017		13,688	13,688	3,708	11/01/2022	3FE
459745-GF-6...	International Lease Finance NC 8.250%		07/29/2016	Goldman Sachs		60,375	50,000	59,250	57,825		(830)		(830)		56,995		3,380	3,380	2,590	12/15/2020	3FE
47215Y-AA-5...	JDA Escrow/JDA Bond Fin 144A-Call 7.37		09/22/2016	Oppenheimer and Co		10,200	10,000	10,000					.0		10,000		200	200		10/15/2024	5FE
49456B-AA-9...	Kinder Morgan Inc 144A-Call 5.000% 02/		09/09/2016	Barclays Capital		81,158	75,000	78,750	78,097		(388)		(388)		77,709		3,449	3,449	4,052	02/15/2021	2FE
521865-AX-3...	Lear Corporation Call 5.250% 01/15/25		09/21/2016	Various		213,000	200,000	203,250	203,139		(201)		(201)		202,938		10,062	10,062	12,458	01/15/2025	3FE
546347-AJ-4...	Louisiana Pacific Corp 144A-Call 4.875		09/07/2016	Merrill Lynch		10,100	10,000	10,000					.0		10,000		100	100		09/15/2024	3FE
552848-AF-0...	MGIC Investment Corp 5.750% 08/15/23		08/02/2016	Oppenheimer and Co		50,625	50,000	50,000					.0		50,000		625	625		08/15/2023	3FE
552953-BX-8...	MGM Grand Inc NC 7.750% 03/15/22		08/18/2016	Various		58,375	50,000	55,750	55,617		(492)		(492)		55,125		3,250	3,250	3,636	03/15/2022	4FE
552953-CA-7...	MGM Grand Inc NC 6.625% 12/15/21		08/17/2016	J P Morgan Securities		72,800	65,000	65,975	65,705		(64)		(64)		65,641		7,159	7,159	2,955	12/15/2021	4FE
552953-CD-1...	MGM Grand Inc Call 4.625% 09/01/26		09/12/2016	Various		48,656	50,000	50,000					.0		50,000		(1,344)	(1,344)	167	09/01/2026	4FE
55303X-AA-3...	MGM Growth LP/MGP Escrow 144A-Call 4.5		08/09/2016	Merrill Lynch		25,125	25,000	25,000					.0		25,000		125	125		09/01/2026	4FE
55342U-AG-9...	MPT Oper Partnership Call 5.250% 08/01		09/20/2016	Merrill Lynch		51,750	50,000	50,438			(6)		(6)		50,432		1,318	1,318	445	08/01/2026	3FE
55354G-AD-2...	MSCI Inc 144A-Call 4.750% 08/01/26		08/01/2016	J P Morgan Securities		25,031	25,000	25,000					.0		25,000		31	31		08/01/2026	3FE
63530Q-AF-6...	National Cinemedia LLC 144A-Call 5.750		08/16/2016	Oppenheimer and Co		25,313	25,000	25,000					.0		25,000		313	313		08/15/2026	4FE
651229-AZ-9...	Newell Rubbermaid Inc 144A-Call 5.000%		08/01/2016	Merrill Lynch		26,250	25,000	26,516			(67)		(67)		26,449		(199)	(199)	951	11/15/2023	2FE
655044-AK-1...	Rosetta Resources Inc Call 5.625% 05/0		09/13/2016	Barclays Capital		53,950	52,000	52,260	52,235		(27)		(27)		52,208		1,742	1,742	2,559	05/01/2021	2FE
670001-AA-4...	Novelis Corp 144A-Call 6.250% 08/15/24		08/16/2016	Morgan Stanley		25,594	25,000	25,000					.0		25,000		594	594		08/15/2024	4FE
68268D-AA-3...	Onemain Fin Holdings 144A-Call 6.750%		09/08/2016	Goldman Sachs		79,031	75,000	75,094	75,077		(12)		(12)		75,065		3,967	3,967	3,769	12/15/2019	4FE
69327R-AE-1...	PDC Energy Inc 144A-Call 6.125% 09/15/		09/12/2016	Various		50,750	50,000	50,000					.0		50,000		750	750		09/15/2024	4FE
70959W-AG-8...	Penske Automotive Group Inc Call 5.500		07/08/2016	Various		69,838	75,000	75,000					.0		75,000		(5,163)	(5,163)	546	05/15/2026	4FE
737446-AG-9...	Post Holdings Inc 144A-Call 6.000% 12/		07/26/2016	Barclays Capital		79,500	75,000	75,000	75,000				.0		75,000		4,500	4,500	2,800	12/15/2022	4FE
76152R-AA-4...	Revlon Escrow Corp 144A-Call 6.250% 08		07/22/2016	Merrill Lynch		5,088	5,000	5,000					.0		5,000		88	88		08/01/2024	4FE
76882A-AB-6...	Rivers Pittsburgh 144A-Call 6.125% 08/		07/14/2016	Oppenheimer and Co		25,563	25,000	25,000					.0		25,000		563	563		08/15/2021	4FE
78469X-AD-9...	SPX Flow Inc 144A-Call 5.625% 08/15/24		08/05/2016	Merrill Lynch		25,344	25,000	25,000					.0		25,000		344	344		08/15/2024	4FE
78469X-AE-7...	SPX Flow Inc 144A-Call 5.875% 08/15/26		08/05/2016	Merrill Lynch		25,344	25,000	25,000					.0		25,000		344	344		08/15/2026	4FE
87264A-AD-7...	T Mobile USA Inc Call 6.633% 04/28/21	E	08/02/2016	Merrill Lynch		52,500	50,000	50,900	50,581		(95)		(95)		50,486		2,014	2,014	3,381	04/28/2021	3FE
913903-AT-7...	Universal Health Services 144A-Call 5		09/20/2016	J P Morgan Securities		129,063	125,000	125,531			(11)		(11)		125,520		3,542	3,542	1,910	06/01/2026	3FE

E05.5

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E05.5

E05.5

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 \$	5,621,228	Book/Adjusted Carrying Value \$	5,621,229
2. Average balance for the year to date	Fair Value \$	3,892,489	Book/Adjusted Carrying Value \$	3,892,486
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:				
NAIC 1 \$ 5,621,229	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 SEPTEMBER 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