



QUARTERLY STATEMENT

AS OF JUNE 30, 2017  
OF THE CONDITION AND AFFAIRS OF THE

TRUSTGARD INSURANCE COMPANY

NAIC Group Code00267, 00267NAIC Company Code40118Employer's ID Number41-1405571

(Current Period)(Prior Period)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOhio

Country of DomicileUnited States

Incorporated/Organized07/01/1981Commenced Business11/10/1981

Statutory Home Office671 South High Street, Columbus, OH, US 43206-1014

(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office671 South High StreetColumbus, OH, US 43206-1014614-445-2900

(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address671 South High Street, P.O. Box 1218, Columbus, OH, US 43216-1218

(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records671 South High StreetColumbus, OH, US 43206-1014614-445-2900

(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Web Site Addresswww.grangeinsurance.com

Statutory Statement ContactDavid Sidney Ackermann614-445-2900

(Name)(Area Code) (Telephone Number) (Extension)

ackermannnd@grangeinsurance.com614-449-3757

(E-Mail Address)(Fax Number)

OFFICERS

Name	Title	Name	Title
JOHN (NMN) AMMENDOLA	PRESIDENT & CEO	LAVAWN DEE COLEMAN	EVP & SECRETARY
TERESA JEAN DALENTA	EVP & CFO		

OTHER OFFICERS

JOHN CHRISTOPHER MONTGOMERY	VP - INVESTMENTS		
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DIRECTORS OR TRUSTEES

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

State of .....Ohio.....

County of .....Franklin.....ss

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

JOHN (NMN) AMMENDOLA  
PRESIDENT & CEO

LAVAWN DEE COLEMAN  
EVP & SECRETARY

TERESA JEAN DALENTA  
EVP & CFO

Subscribed and sworn to before me this  
9th day of August, 2017

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, 2022

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

ASSETS

	Current Statement Date			4  December 31 Prior Year Net Admitted Assets
	1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	68,444,469		68,444,469	105,337,959
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....			0	0
3. Mortgage loans on real estate:				
3.1 First liens .....			0	0
3.2 Other than first liens .....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ .....1,266,001 ), cash equivalents (\$ .....0 ) and short-term investments (\$ .....0 ) .....	1,266,001		1,266,001	627,838
6. Contract loans (including \$ .....premium notes) .....			0	0
7. Derivatives .....	0		0	0
8. Other invested assets .....	0		0	0
9. Receivables for securities .....	1,116		1,116	1,116
10. Securities lending reinvested collateral assets .....	44,367		44,367	43,520
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	69,755,953	0	69,755,953	106,010,433
13. Title plants less \$ .....charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	834,988		834,988	1,106,344
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	8,231,136
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....earned but unbilled premiums) .....			0	32,628
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....			0	0
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....			0	0
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	791,738		791,738	0
18.2 Net deferred tax asset .....			0	1,283,960
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....			0	0
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	625,487		625,487	305,558
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other-than-invested assets .....	0	0	0	33,807
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	72,008,166	0	72,008,166	117,003,866
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	72,008,166	0	72,008,166	117,003,866
<b>DETAILS OF WRITE-INS</b>				
1101. ....			0	0
1102. ....			0	0
1103. ....			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) .....	0	0	0	0
2501. Equities in Pools .....			0	33,807
2502. ....			0	0
2503. ....			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	0	0	0	33,807

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ ..... ) .....		18,742,947
2. Reinsurance payable on paid losses and loss adjustment expenses .....		0
3. Loss adjustment expenses .....		5,630,010
4. Commissions payable, contingent commissions and other similar charges .....		851,239
5. Other expenses (excluding taxes, licenses and fees) .....	4,167	1,383,521
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....		449,774
7.1 Current federal and foreign income taxes (including \$ ..... on realized capital gains (losses)) .....		2,675,624
7.2 Net deferred tax liability .....	139,566	0
8. Borrowed money \$ ..... and interest thereon \$ .....		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....57,141,619 and including warranty reserves of \$ ..... and accrued accident and health experience rating refunds including \$ ..... for medical loss ratio rebate per the Public Health Service Act) .....		16,352,738
10. Advance premium .....		686,065
11. Dividends declared and unpaid:		
11.1 Stockholders .....		0
11.2 Policyholders .....		85,499
12. Ceded reinsurance premiums payable (net of ceding commissions) .....		0
13. Funds held by company under reinsurance treaties .....		0
14. Amounts withheld or retained by company for account of others .....		0
15. Remittances and items not allocated .....		0
16. Provision for reinsurance (including \$ ..... certified) .....		0
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		0
18. Drafts outstanding .....		0
19. Payable to parent, subsidiaries and affiliates .....		0
20. Derivatives .....	0	0
21. Payable for securities .....		0
22. Payable for securities lending .....	44,367	43,520
23. Liability for amounts held under uninsured plans .....		0
24. Capital notes \$ ..... and interest thereon \$ .....		0
25. Aggregate write-ins for liabilities .....	0	0
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	188,100	46,900,937
27. Protected cell liabilities .....		0
28. Total liabilities (Lines 26 and 27) .....	188,100	46,900,937
29. Aggregate write-ins for special surplus funds .....	0	0
30. Common capital stock .....	2,500,000	2,500,000
31. Preferred capital stock .....		0
32. Aggregate write-ins for other than special surplus funds .....	0	0
33. Surplus notes .....		0
34. Gross paid in and contributed surplus .....	4,657,724	4,657,724
35. Unassigned funds (surplus) .....	64,662,342	62,945,205
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 30 \$ ..... ) .....		0
36.2 ..... shares preferred (value included in Line 31 \$ ..... ) .....		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	71,820,066	70,102,929
38. Totals (Page 2, Line 28, Col. 3)	72,008,166	117,003,866
DETAILS OF WRITE-INS		
2501. ....		0
2502. ....		0
2503. ....		0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
2901. ....		0
2902. ....		0
2903. ....		0
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	0	0
3201. ....		0
3202. ....		0
3203. ....		0
3298. Summary of remaining write-ins for Line 32 from overflow page .....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 73,178,813 )	75,763,967	84,081,324	164,607,166
1.2 Assumed (written \$ (16,291,829) )	66,873	20,864,280	41,580,151
1.3 Ceded (written \$ 73,239,721 )	75,830,840	84,156,091	164,788,421
1.4 Net (written \$ (16,352,738) )	0	20,789,513	41,398,896
DEDUCTIONS:			
2. Losses incurred (current accident year \$ )::			
2.1 Direct	43,075,665	46,645,628	90,292,585
2.2 Assumed	29,890	10,025,619	20,642,633
2.3 Ceded	43,105,555	46,681,098	90,366,792
2.4 Net	0	9,990,149	20,568,426
3. Loss adjustment expenses incurred		2,473,436	5,209,255
4. Other underwriting expenses incurred		6,689,613	13,261,118
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	0	19,153,198	39,038,799
7. Net income of protected cells		0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	0	1,636,315	2,360,097
INVESTMENT INCOME			
9. Net investment income earned	1,643,297	1,605,627	3,228,748
10. Net realized capital gains (losses) less capital gains tax of \$ 229,440	426,103	(20,207)	(20,207)
11. Net investment gain (loss) (Lines 9 + 10)	2,069,400	1,585,420	3,208,541
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ amount charged off \$ )		(119,026)	(230,306)
13. Finance and service charges not included in premiums		1,788,851	3,438,660
14. Aggregate write-ins for miscellaneous income	0	64,756	133,351
15. Total other income (Lines 12 through 14)	0	1,734,581	3,341,705
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,069,400	4,956,316	8,910,343
17. Dividends to policyholders		64,750	126,294
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,069,400	4,891,566	8,784,049
19. Federal and foreign income taxes incurred	(1,021,178)	1,551,423	2,686,504
20. Net income (Line 18 minus Line 19)(to Line 22)	3,090,578	3,340,143	6,097,545
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	70,102,929	64,031,155	64,031,155
22. Net income (from Line 20)	3,090,578	3,340,143	6,097,545
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$		0	0
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(1,423,526)	13,950	(26,565)
27. Change in nonadmitted assets	50,085	2,348	795
28. Change in provision for reinsurance		0	0
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in		0	0
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		0	0
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,717,137	3,356,441	6,071,775
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	71,820,066	67,387,596	70,102,929
DETAILS OF WRITE-INS			
0501.		0	0
0502.		0	0
0503.		0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. Miscellaneous Income.		64,756	133,351
1402.		0	0
1403.		0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	0	64,756	133,351
3701.		0	0
3702.		0	0
3703.		0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	0	0	0

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	(8,724,954)	20,915,320	40,663,700
2. Net investment income .....	2,290,271	1,945,096	3,862,461
3. Miscellaneous income .....	0	1,734,581	3,341,705
4. Total (Lines 1 to 3) .....	(6,434,683)	24,594,997	47,867,865
5. Benefit and loss related payments .....	18,742,947	10,240,918	20,392,073
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 .....	8,310,377	9,033,841	17,484,616
8. Dividends paid to policyholders .....	85,499	55,802	110,767
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 229,440 tax on capital gains (losses).....	2,675,624	2,072,336	2,072,336
10. Total (Lines 5 through 9) .....	29,814,447	21,402,897	40,059,793
11. Net cash from operations (Line 4 minus Line 10) .....	(36,249,130)	3,192,101	7,808,073
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	40,469,893	11,541,439	17,004,601
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 .....	0	644,896	2,187
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	40,469,893	12,186,335	17,006,788
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	3,296,477	13,481,037	26,185,136
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	3,296,477	13,481,037	26,185,136
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	37,173,416	(1,294,702)	(9,178,348)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied).....	(286,123)	(691,314)	675,357
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(286,123)	(691,314)	675,357
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	638,163	1,206,085	(694,918)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	627,838	1,322,756	1,322,756
19.2 End of period (Line 18 plus Line 19.1) .....	1,266,001	2,528,840	627,838

STATEMENT AS OF JUNE 30, 2017 OF THE  
TRUSTGARD INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNT POLICIES

A. Accounting Practices:

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

	SSAP #	F/S Page	F/S Line Number	2017	2016
NET INCOME					
(1) Trustgard Insurance Company state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	\$ 3,090,578	\$ 6,097,545
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>\$ 3,090,578</u>	<u>\$ 6,097,545</u>
SURPLUS					
(5) Trustgard Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	\$ 71,820,066	\$ 70,102,929
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	<u>\$ 71,820,066</u>	<u>\$ 70,102,929</u>

C. Accounting Policy

6. Loan-backed securities are stated at either amortized cost or the lower or amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, those are valued using the prospective method.

D. Going Concern: None

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS  
NONE

3. BUSINESS COMBINATIONS AND GOODWILL  
NONE

4. DISCONTINUED OPERATIONS  
NO CHANGE

5. INVESTMENTS

D. LOAN-BACKED SECURITIES

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
2. NONE
3. NONE
4. Impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):
- a.
- |  |                        |   |
|--|------------------------|---|
| Aggregate Amount of Unrealized Losses: |                        |   |
| 1                                      | Less than 12 Months    | 0 |
| 2                                      | Greater than 12 Months | 0 |
- b.
- |  |                        |   |
|--|------------------------|---|
| The Aggregate Related Fair Value of Securities with Unrealized Losses: |                        |   |
| 1  | Less than 12 Months    | 0 |
| 2  | Greater than 12 Months | 0 |
5. According to SSAP 43R, loan-backed and structured securities with an unrealized loss position were reviewed for impairment. The best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. REPURCHASE AGREEMENTS AND SECURITIES LENDING TRANSACTIONS

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

	Fair Value
Open	44,370
30 Days or Less	0
31 to 60 Days	0
61 to 90 Days	0
Greater than 90 Days	0
Sub-Total	44,370
Securities Received	0
Total Collateral Received	<u>44,370</u>

I. WORKING CAPITAL FINANCE INVESTMENTS  
The Company has no working capital finance investments.

J. OFFSETTING AND NETTING OF LIABILITIES  
The Company does not offset or net liabilities.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES  
NO CHANGE

STATEMENT AS OF JUNE 30, 2017 OF THE  
TRUSTGARD INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

7. INVESTMENT INCOME  
NO CHANGE

8. DERIVATIVE INSTRUMENTS  
NONE

9. FEDERAL INCOME TAXES

A. The components of the net deferred tax assets at June 30, 2017 and December 31, 2016 are as follows:

	6/30/2017	12/31/2016
Gross Deferred Tax Assets	\$ -	\$ 1,475,580
Gross Deferred Tax Liabilities	139,566	191,620
Net Deferred Tax Asset (Liability)	(139,566)	1,283,960
Non-admitted Deferred Tax Assets	-	-
Admitted Deferred Tax Asset (Liability)	(139,566)	1,283,960
(Increase) Decrease in Deferred Tax Assets Non-admitted	\$ -	\$ -

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

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

	6/30/2017	12/31/2016
Current Income Tax Expense (Benefit)	\$ (1,021,178)	\$ 2,659,618
Tax on Capital Gains/(Losses)	229,440	(10,880)
Prior Year Under Accrual (Over Accrual)	-	26,886
Federal Income Taxes Incurred (Benefit)	\$ (791,738)	\$ 2,675,624

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

D. Amounts Due From or To Related Parties:

During the second quarter, 2017, the members of the intercompany pooling agreement (Footnote 26) settled the amounts due to/from Grange Mutual Casualty Company as a result of the pooling change dated 1/1/2017. The Company transferred bonds in the amount of \$34.8 million as part of the \$38.6 million settlement.

11. DEBT  
B. FHLB  
NONE

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

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

14. CONTINGENCIES  
NO CHANGE

15. LEASES  
NO CHANGE

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

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

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

18. GAINS OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS.  
NONE

19. DIRECT PREMIUM WRITTEN / PRODUCED BY MANAGING GENERAL AGENTS / THIRD PARTY ADMINISTRATORS  
NONE

STATEMENT AS OF JUNE 30, 2017 OF THE  
TRUSTGARD INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

20. FAIR VALUE MEASUREMENTS

- A.

1. NONE

2. NONE

3. The Company’s policy is to recognize transfers in and out as of the end of the reporting period.

4. As of June 30, 2017, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

According to statutory accounting rules, fixed income securities with a rating of NAIC 1 or 2 are reported at amortized cost. Securities with a rating of NAIC 3 thru 6, or non-investment grade ratings, are measured and reported at the lower of amortized cost or fair value on the statement of financial position. As of June 30, 2017, the Company did not have any bonds rated NAIC 3 thru 6, and therefore did not report any securities at fair value.

- B. Not Required
- C.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (CV)
Bonds	70,601,336	68,444,469	6,579,381	64,021,955	0	0
Common Stock	0	0	0	0	0	0
Perpetual Preferred	0	0	0	0	0	0
Mortgage Loans	0	0	0	0	0	0
Money Market	0	0	0	0	0	0
Total	70,601,336	68,444,469	6,579,381	64,021,955	0	0

- D. NONE

21. OTHER ITEMS  
NONE

22. EVENTS SUBSEQUENT  
NO CHANGE

23. REINSURANCE  
NO CHANGE

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION  
NONE

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES  
As a result of the change to the Intercompany Pooling Agreement (See FN 26), all reserves have been ceded to the lead company of the pooling agreement.

LOSSES AND LAE	June 30, 2017	December 31, 2016
BALANCE JANUARY 1	32,947,527	33,586,540
LESS REINSURANCE RECOVERABLES	8,574,571	9,995,543
NET BALANCE JANUARY 1	24,372,956	23,590,997
INCURRED RELATED TO:		
CURRENT YEAR	0	27,182,100
PRIOR YEAR	0	(1,404,419)
TOTAL INCURRED	0	25,777,681
PAID RELATED TO:		
CURRENT YEAR	0	15,921,627
PRIOR YEAR	24,372,956	9,074,095
TOTAL PAID	24,372,956	24,995,722
NET BALANCE AT DECEMBER 31	0	24,372,956
PLUS REINSURANCE RECOVERABLES	0	8,574,571
BALANCE AT DECEMBER 31	0	32,947,527

26. INTERCOMPANY POOLING AGREEMENTS  
Effective January 1, 2017 the pooling agreement was modified to have the pooling percentages as follows:

		Pool	
		NAIC #	Share
			12/31/201712/31/2016
Lead Company:	Grange Mutual Casualty Company	14060	96.0%84.0%
Affiliates:	Trustgard Insurance Company	40118	0.0%3.5%
	Grange Indemnity Insurance Company	10322	0.0%4.0%
	Grange Insurance Company of Michigan	11136	0.0%2.5%
	Grange Property & Casualty Insurance Company	11982	0.0%2.0%
	Integrity Mutual Insurance Company	14303	4.0%3.3%
	Integrity Property & Casualty Insurance Company	12986	0.0%0.7%
	Integrity Select Insurance Company	10288	0.0%n/a

The purpose of the pooling agreement change was to add a new stock company, Integrity Select Insurance Company, to the agreement, as well as to create operational efficiencies and simplify reporting of financial results for the companies in the pool. The intercompany pooling agreement now cedes underwriting results back only to the two mutual parent companies, Grange Mutual Casualty Company and Integrity Mutual Insurance Company, with their respective stock subsidiary companies receiving 0% from the pool. Grange Mutual Casualty Company remains the lead company.



STATEMENT AS OF JUNE 30, 2017 OF THE  
TRUSTGARD INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

- 27. STRUCTURED SETTLEMENTS  
NO CHANGE.
- 28. HEALTH CARE RECEIVABLES  
NONE
- 29. PARTICIPATING POLICIES  
NONE
- 30. PREMIUM DEFICIENCY RESERVES  
NO CHANGE
- 31. HIGH DEDUCTIBLES  
NONE
- 32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES OR UNPAID LOSS ADJUSTMENT EXPENSES  
NONE
- 33. ASBESTOS/ENVIRONMENTAL RESERVES  
NONE
- 34. SUBSCRIBER SAVINGS ACCOUNTS  
NOT APPLICABLE
- 35. MULTIPLE PERIL CROP INSURANCE  
NONE
- 36. FINANCIAL GUARANTY INSURANCE  
No Financial Guaranty Insurance
- 37. CATASTROPHIC PLANNING  
NO CHANGE

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES  
GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes ☐ No ☒
- 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:

01/01/3000
- 3.1

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

Yes ☒ No ☐
- 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 [X] No [ ]

10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ .....625,487

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: .....\$ .....0

13.

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

14.1

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

Yes [ ] No [X]

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 .....	\$ .....	\$ .....
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....0	\$ .....0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....

15.1

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

Yes [ ] No [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	\$ .....	44,370
16.2	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$ .....	44,367
16.3	Total payable for securities lending reported on the liability page	\$ .....	44,367

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase Bank, N.A.....	4 Chase Metrotech Center, Floor 16, Brooklyn, NY 11245.....

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....	.....	.....

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes ☐ No ☒

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. [“...that have access to the investment accounts”; “...handle securities”]

1 Name of Firm or Individual	2 Affiliation
J. Christopher Montgomery.....	I.....
James Habegger.....	I.....
John Ammendola.....	I.....
Teresa Dalenta.....	I.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s assets? ..... Yes ☐ No ☒

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity’s assets? ..... Yes ☐ No ☒

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of “A” (affiliated) or “U” (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
.....	.....	.....	.....	.....
.....	.....	.....	.....	.....
.....	.....	.....	.....	.....

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 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] NA [ ]  
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]  
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.  
.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:  
5.1 A&H loss percent ..... %  
5.2 A&H cost containment percent ..... %  
5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts?..... Yes [ ] No [X]  
6.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$  
6.3 Do you act as an administrator for health savings accounts?..... Yes [ ] No [X]  
6.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

GENINTPT2 - Attachment

Effective January 1, 2017 the pooling agreement was modified as follows:

	<b>Pooling % 12/31/2016</b>	<b>Pooling % 1/1/2017</b>
Grange Mutual Insurance Company	84.0%	96%
Grange Indemnity Insurance Company	4.0%	0%
Trustgard Insurance Company	3.5%	0%
Grange Michigan Insurance Company	2.5%	0%
Grange P&C Insurance Company	2.0%	0%
Integrity Mutual Insurance Company	3.3%	4%
Integrity P&C Insurance Company	0.7%	0%
Integrity Select Insurance Company	NA	0%

The purpose of the pooling agreement change was to add a new stock company, Integrity Select Insurance Company, to the agreement, as well as to create operational efficiencies and simplify reporting of financial results for the companies in the pool. The intercompany pooling agreement now cedes underwriting results back only to the two mutual parent companies, Grange Mutual Casualty Company and Integrity Mutual Insurance Company, with their respective stock subsidiary companies receiving 0% from the pool. Grange Mutual Casualty Company remains the lead company.

**STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY**

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

[illegible]

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date – Allocated by States and Territories							
States, etc.	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
	Active Status	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
1. Alabama	AL..N		.0		.0		.0
2. Alaska	AK..N		.0		.0		.0
3. Arizona	AZ..N		.0		.0		.0
4. Arkansas	AR..N		.0		.0		.0
5. California	CA..N		.0		.0		.0
6. Colorado	CO..L		.0		.0		.0
7. Connecticut	CT..N		.0		.0		.0
8. Delaware	DE..N		.0		.0		.0
9. Dist. Columbia	DC..N		.0		.0		.0
10. Florida	FL..N		.0		.0		.0
11. Georgia	GA..L	.8,501,167	.6,977,087	.4,329,430	.3,206,510	.3,383,239	.2,465,740
12. Hawaii	HI..N		.0		.0		.0
13. Idaho	ID..N		.0		.0		.0
14. Illinois	IL..L	.7,210,268	.8,852,460	.5,711,044	.4,402,439	.7,589,665	.7,734,401
15. Indiana	IN..L	.14,959,956	.16,230,903	.9,100,056	.10,233,425	.8,252,923	.8,007,543
16. Iowa	IA..L		.0		.0		.0
17. Kansas	KS..L		.0		.0		.0
18. Kentucky	KY..L	.4,182,136	.5,092,326	.2,030,656	.1,903,161	.1,994,173	.2,126,699
19. Louisiana	LA..N		.0		.0		.0
20. Maine	ME..N		.0		.0		.0
21. Maryland	MD..N		.0		.0		.0
22. Massachusetts	MA..N		.0		.0		.0
23. Michigan	MI..N		.0		.0		.0
24. Minnesota	MN..L		.0		.0		.0
25. Mississippi	MS..N		.0		.0		.0
26. Missouri	MO..L		.0	.(67)	.(467)		.0
27. Montana	MT..N		.0		.0		.0
28. Nebraska	NE..L		.0		.0		.0
29. Nevada	NV..N		.0		.0		.0
30. New Hampshire	NH..N		.0		.0		.0
31. New Jersey	NJ..N		.0		.0		.0
32. New Mexico	NM..N		.0		.0		.0
33. New York	NY..N		.0		.0		.0
34. No. Carolina	NC..N		.0		.0		.0
35. No. Dakota	ND..L		.0		.0		.0
36. Ohio	OH..L	.8,536,271	.10,160,681	.5,246,359	.6,273,555	.7,106,406	.8,141,936
37. Oklahoma	OK..N		.0		.0		.0
38. Oregon	OR..L		.0		.0		.0
39. Pennsylvania	PA..L	.7,298,306	.9,007,982	.4,561,287	.6,508,732	.7,360,920	.6,954,383
40. Rhode Island	RI..N		.0		.0		.0
41. So. Carolina	SC..L	.3,185,104	.5,025,320	.2,898,134	.4,401,611	.8,939,138	.9,235,745
42. So. Dakota	SD..L		.0		.0		.0
43. Tennessee	TN..L	.10,865,002	.12,089,262	.5,880,601	.5,432,384	.5,023,725	.6,660,135
44. Texas	TX..L		.0		.0		.0
45. Utah	UT..N		.0		.0		.0
46. Vermont	VT..N		.0		.0		.0
47. Virginia	VA..L	.8,440,602	.7,708,214	.4,297,847	.4,171,332	.13,480,861	.12,263,503
48. Washington	WA..L		.0		.0		.0
49. West Virginia	WV..N		.0		.0		.0
50. Wisconsin	WI..L		.0		.0		.0
51. Wyoming	WY..N		.0		.0		.0
52. American Samoa	AS..N		.0		.0		.0
53. Guam	GU..N		.0		.0		.0
54. Puerto Rico	PR..N		.0		.0		.0
55. U.S. Virgin Islands	VI..N		.0		.0		.0
56. Northern Mariana Islands	MP..N		.0		.0		.0
57. Canada	CAN..N		.0		.0		.0
58. Aggregate Other Alien	OT..XXX	.0	.0	.0	.0	.0	.0
59. Totals	(a) 21	73,178,813	81,144,236	44,055,347	46,532,682	63,131,050	63,590,083
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page.	XXX	.0	.0	.0	.0	.0	.0
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0

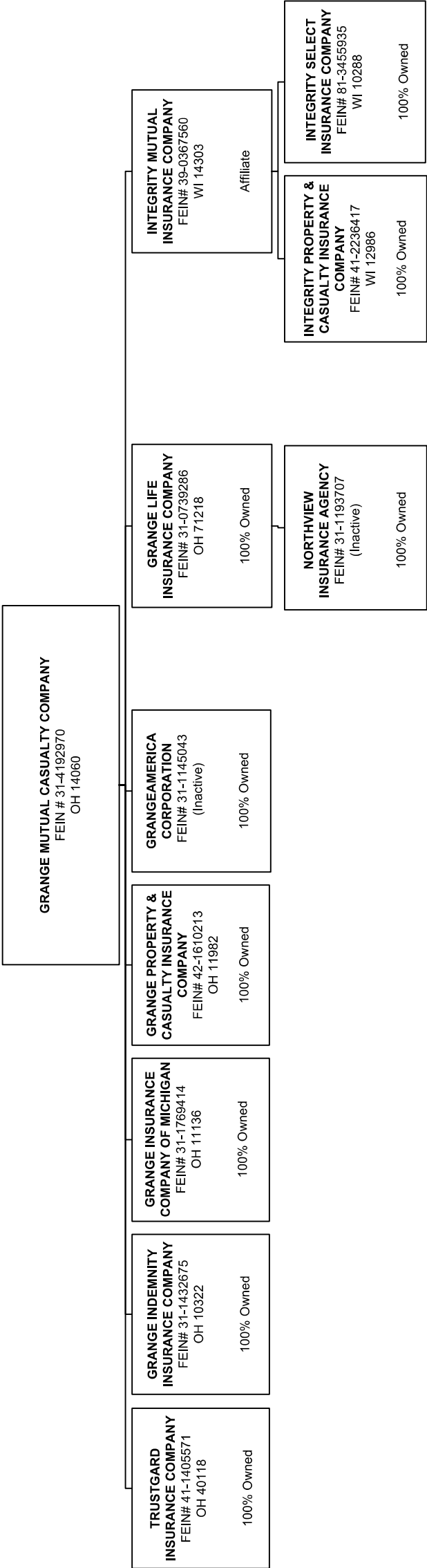
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile – see DSLI); (D) DSLI – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write Surplus Lines in the state of domicile; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of D and 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



## 12

[illegible]

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	1,892,605	1,283,345	67.8	79.8
2.	Allied lines	1,200,076	279,444	23.3	30.0
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril	20,957,587	12,673,458	60.5	44.7
5.	Commercial multiple peril			0.0	0.0
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.	Inland marine	306,098	105,578	34.5	22.2
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability -occurrence			0.0	0.0
11.2	Medical professional liability -claims made			0.0	0.0
12.	Earthquake	185,839		0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation	483,806	(71,650)	(14.8)	(7.4)
17.1	Other liability occurrence	362,501	(25,197)	(7.0)	94.9
17.2	Other liability-claims made			0.0	0.0
17.3	Excess Workers' Compensation			0.0	0.0
18.1	Products liability-occurrence			0.0	0.0
18.2	Products liability-claims made			0.0	0.0
19.1,19.2	Private passenger auto liability	26,475,182	17,291,851	65.3	69.8
19.3,19.4	Commercial auto liability	3,226,009	1,377,494	42.7	63.3
21.	Auto physical damage	20,674,265	10,161,342	49.1	48.9
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft			0.0	0.0
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	TOTALS	75,763,967	43,075,665	56.9	55.5
DETAILS OF WRITE-INS					
3401.				0.0	0.0
3402.				0.0	0.0
3403.				0.0	0.0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	924,203	1,827,997	1,925,443
2.	Allied lines	593,242	1,154,222	1,233,779
3.	Farmowners multiple peril	0	0	0
4.	Homeowners multiple peril	10,104,971	18,373,648	22,518,336
5.	Commercial multiple peril	0	0	0
6.	Mortgage guaranty	0	0	0
8.	Ocean marine	0	0	0
9.	Inland marine	155,381	270,128	347,846
10.	Financial guaranty	0	0	0
11.1	Medical professional liability-occurrence	0	0	0
11.2	Medical professional liability-claims made	0	0	0
12.	Earthquake	80,614	152,853	200,343
13.	Group accident and health	0	0	0
14.	Credit accident and health	0	0	0
15.	Other accident and health	0	0	0
16.	Workers' compensation	254,963	604,786	344,052
17.1	Other liability occurrence	182,949	327,457	407,777
17.2	Other liability-claims made	0	0	0
17.3	Excess Workers' Compensation	0	0	0
18.1	Products liability-occurrence	0	0	0
18.2	Products liability-claims made	0	0	0
19.1,19.2	Private passenger auto liability	13,187,819	26,916,379	28,066,439
19.3,19.4	Commercial auto liability	1,264,888	2,675,875	3,939,026
21.	Auto physical damage	10,312,953	20,875,469	22,161,195
22.	Aircraft (all perils)	0	0	0
23.	Fidelity	0	0	0
24.	Surety	0	0	0
26.	Burglary and theft	0	0	0
27.	Boiler and machinery	0	0	0
28.	Credit	0	0	0
29.	International	0	0	0
30.	Warranty	0	0	0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	TOTALS	37,061,984	73,178,813	81,144,236
DETAILS OF WRITE-INS				
3401.		0		0
3402.		0		0
3403.		0		0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2014 + Prior .....	3,508	3,130	6,639	6,639	0	6,639	0	0	0	0	3,130	(3,130)	0
2. 2015 .....	3,399	3,075	6,474	6,474	0	6,474	0	0	0	0	3,075	(3,075)	0
3. Subtotals 2015 + prior .....	6,907	6,205	13,112	13,112	0	13,112	0	0	0	0	6,205	(6,205)	0
4. 2016 .....	5,021	6,239	11,260	11,260	0	11,260	0	0	0	0	6,239	(6,239)	0
5. Subtotals 2016 + prior .....	11,928	12,445	24,373	24,373	0	24,373	0	0	0	0	12,445	(12,445)	0
6. 2017 .....	XXX	XXX	XXX	XXX	0	0	XXX	0	0	0	XXX	XXX	XXX
7. Totals .....	11,928	12,445	24,373	24,373	0	24,373	0	0	0	0	12,445	(12,445)	0
8. Prior Year-End Surplus As Regards Policy-holders	70,103										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 104.3	2. (100.0)	3. 0.0
											Col. 13, Line 7 Line 8		
											4. 0.0		

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

Explanation:

1.
2.
3.
4.


Bar Code:

1.




401182017490000002

2.




401182017455000002

3.



401182017365000002

4.



401182017505000002

**OVERFLOW PAGE FOR WRITE-INS**

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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 .....	105,337,959	96,916,189
2. Cost of bonds and stocks acquired .....	3,296,477	26,185,136
3. Accrual of discount .....	73,869	164,397
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals .....	655,544	30,549
6. Deduct consideration for bonds and stocks disposed of .....	40,469,893	17,004,601
7. Deduct amortization of premium .....	449,487	892,075
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other-than-temporary impairment recognized .....		61,636
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	68,444,469	105,337,959
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11) .....	68,444,469	105,337,959

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	85,227,662	994,750	27,413,771	372,659	85,227,662	59,181,299	0	85,974,849
2. NAIC 2 (a).....	20,395,556		10,598,381	(534,004)	20,395,556	9,263,170	0	19,363,110
3. NAIC 3 (a).....	0				0	0	0	0
4. NAIC 4 (a).....	0				0	0	0	0
5. NAIC 5 (a).....	0				0	0	0	0
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	105,623,218	994,750	38,012,152	(161,346)	105,623,218	68,444,470	0	105,337,959
<b>PREFERRED STOCK</b>								
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	105,623,218	994,750	38,012,152	(161,346)	105,623,218	68,444,470	0	105,337,959

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of 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**

## E04

[illegible]

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

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Governments																					
3133EG-2F-1	Federal Farm Credit Bank Call 3.150% 1		04/17/2017	Call	100.0000	500,000	500,000	500,000	500,000				.0		500,000			.0	4,813	12/27/2024	1FE
36290S-RZ-6	GNMA 616204 3.500% 01/20/42		05/01/2017	Paydown		1,274	1,274	1,325	1,323		(49)		(49)		1,274			.0	.17	01/20/2042	1FE
36290S-RZ-6	GNMA 616204 3.500% 01/20/42		06/05/2017	Grange Mutual		294,146	281,785	293,057	292,573		(100)		(100)		292,473		1,673	1,673	4,219	01/20/2042	1FE
383730-PY-1	GNR 2003-41 BX 4.500% 05/20/33		05/01/2017	Paydown		4,031	4,031	4,042	4,031				.0		4,031			.0	.69	05/20/2033	1
383730-PY-1	GNR 2003-41 BX 4.500% 05/20/33		06/05/2017	Grange Mutual		112,410	105,019	105,314	105,013		(1)		(1)		105,012		7,398	7,398	2,022	05/20/2033	1
38376Y-FF-3	GNR 2010-46 CH 4.000% 03/20/39		05/01/2017	Paydown		10,393	10,393	11,005	10,832		(439)		(439)		10,393			.0	.155	03/20/2039	1
38376Y-FF-3	GNR 2010-46 CH 4.000% 03/20/39		06/05/2017	Grange Mutual		132,035	128,986	136,585	134,436		(198)		(198)		134,238		(2,204)	(2,204)	2,207	03/20/2039	1
38378C-RT-6	GNR 2012-13 EG 2.000% 10/20/40		05/01/2017	Paydown		9,076	9,076	9,180	9,155		(78)		(78)		9,076			.0	.68	10/20/2040	1FE
38378C-RT-6	GNR 2012-13 EG 2.000% 10/20/40		06/05/2017	Grange Mutual		207,452	207,221	209,585	209,010		.8		.8		209,018		(1,566)	(1,566)	1,773	10/20/2040	1FE
38378D-VT-9	GNR 2012-36 MA 3.000% 06/20/39		05/01/2017	Paydown		5,824	5,824	6,199	6,102		(278)		(278)		5,824			.0	.67	06/20/2039	1FE
38378D-VT-9	GNR 2012-36 MA 3.000% 06/20/39		06/05/2017	Grange Mutual		155,110	150,874	160,586	158,077		(155)		(155)		157,922		(2,812)	(2,812)	1,936	06/20/2039	1FE
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		05/01/2017	Paydown		2,898	2,898	2,955	2,929		(31)		(31)		2,898			.0	.33	08/20/2043	1FE
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		06/05/2017	Grange Mutual		195,013	188,181	191,945	190,209		(90)		(90)		190,119		4,894	4,894	2,415	08/20/2043	1FE
0599999 - Bonds - U.S. Governments						1,629,663	1,595,563	1,631,778	1,623,691	0	(1,411)	0	(1,411)	0	1,622,280	0	7,383	7,383	19,792	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
658256-VF-6	North Carolina State NC - GO Unltd 5.0		04/01/2017	Maturity		250,000	250,000	296,013	251,526		(1,526)		(1,526)		250,000			.0	6,250	04/01/2017	1FE
1799999 - Bonds - U.S. States, Territories and Possessions						250,000	250,000	296,013	251,526	0	(1,526)	0	(1,526)	0	250,000	0	0	0	6,250	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
041042-KH-4	Arkansas State Call 5.000% 06/01/21		06/01/2017	Call	100.0000	250,000	250,000	269,425	250,966		(966)		(966)		250,000			.0	6,250	06/01/2021	1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						250,000	250,000	269,425	250,966	0	(966)	0	(966)	0	250,000	0	0	0	6,250	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
312962-QG-1	FG B10455 5.000% 10/01/18		05/01/2017	Paydown		11,719	11,719	12,569	11,944		(224)		(224)		11,719			.0	.219	10/01/2018	1FE
312962-QG-1	FG B10455 5.000% 10/01/18		06/05/2017	Grange Mutual		90,067	88,186	94,580	89,872		(354)		(354)		89,518		549	549	1,886	10/01/2018	1FE
3136A1-BL-8	FNR 2011-103 JB 3.500% 10/25/37		06/05/2017	Grange Mutual		1,150,512	1,130,000	1,157,720	1,136,342		(1,906)		(1,906)		1,134,436		16,076	16,076	16,919	10/25/2037	1FE
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		05/01/2017	Paydown		8,215	8,215	8,426	8,394		(179)		(179)		8,215			.0	.117	03/25/2041	1
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		06/05/2017	Grange Mutual		232,834	226,897	232,711	231,827		.59		.59		231,886		949	949	3,397	03/25/2041	1
3136AB-CS-0	FNR 2012-147 HV 3.500% 04/25/33		05/01/2017	Paydown		3,295	3,295	3,518	3,502		(206)		(206)		3,295			.0	.43	04/25/2033	1FE
3136AB-CS-0	FNR 2012-147 HV 3.500% 04/25/33		06/05/2017	Grange Mutual		443,786	418,850	447,122	445,091		(426)		(426)		444,665		(879)	(879)	6,271	04/25/2033	1FE
3136AD-MZ-9	FNR 2013-30 JA 1.500% 04/25/43		05/01/2017	Paydown		10,759	10,759	10,057	10,057		703		703		10,759			.0	.62	04/25/2043	1FE
3136AD-MZ-9	FNR 2013-81 QL 3.000% 04/25/43		06/05/2017	Grange Mutual		185,383	197,896	184,971	184,971		.0		.0		184,971		412	412	1,270	04/25/2043	1FE
3136AF-J2-1	FNR 2015-18 NV 3.500% 08/25/42		06/05/2017	Grange Mutual		408,003	400,000	410,000	409,021		(479)		(479)		408,542		(539)	(539)	5,133	08/25/2042	1FE
3136AM-4B-2	FNR 2015-18 NV 3.500% 01/25/30		05/01/2017	Paydown		7,007	7,007	7,438	7,406		(399)		(399)		7,007			.0	.92	01/25/2030	1FE
3136AM-4B-2	FNMA Pool 253543 7.000% 01/25/30		06/05/2017	Grange Mutual		701,044	662,011	702,662	699,690		(1,276)		(1,276)		698,415		2,630	2,630	9,912	01/25/2030	1FE
31371J-S8-8	11/01/20		05/01/2017	Paydown		145	145	144	144		.1		.1		145			.0	.4	11/01/2020	1FE

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371J-S8-8	FNMA Pool 253543 7.000% 11/01/2017 FHR 3687 B 4.000%		06/05/2017	Grange Mutual		2,053	1,938	1,919	1,924		1		1		1,925		128	128	58	11/01/2020	1FE
3137A0-EU-5	07/15/30 FHR 3687 B 4.000%		05/01/2017	Paydown		6,799	6,799	7,094	6,921		(121)		(121)		6,799			0	102	07/15/2030	1
3137A0-EU-5	07/15/30 FHR 3753 AS 3.500%		06/05/2017	Grange Mutual		626,267	587,456	612,939	597,937		2,013		2,013		599,949		26,318	26,318	10,052	07/15/2030	1
3137A3-JW-0	11/15/25 FHR 3753 AS 3.500%		05/01/2017	Paydown		4,704	4,704	4,853	4,805		(101)		(101)		4,704			0	68	11/15/2025	1
3137A3-JW-0	11/15/25 FHR 3762 GM 3.500%		06/05/2017	Grange Mutual		260,417	250,502	258,448	255,907		(42)		(42)		255,864		4,553	4,553	3,751	11/15/2025	1
3137A3-PN-3	08/15/28 FHR 3762 GM 3.500%		05/01/2017	Paydown		4,191	4,191	4,322	4,225		(33)		(33)		4,191			0	55	08/15/2028	1FE
3137A3-PN-3	08/15/28 FHR 3786 WA 4.000%		06/05/2017	Grange Mutual		9,721	9,676	9,978	9,752		(19)		(19)		9,733		(13)	(13)	145	08/15/2028	1FE
3137A5-WW-0	12/15/28 FHR 3786 WA 4.000%		05/01/2017	Paydown		8,081	8,081	8,306	8,206		(125)		(125)		8,081			0	120	12/15/2028	1FE
3137A5-WW-0	12/15/28 FHR 3947 BC 2.500%		06/05/2017	Grange Mutual		77,841	76,592	78,725	77,779		(57)		(57)		77,722		119	119	1,311	12/15/2028	1FE
3137AG-CA-6	10/15/26 FHR 3947 BC 2.500%		05/01/2017	Paydown		2,733	2,733	2,827	2,795		(62)		(62)		2,733			0	26	10/15/2026	1
3137AG-CA-6	10/15/26 FHR 3940 PB 2.000%		06/05/2017	Grange Mutual		82,303	81,227	84,010	83,062		(18)		(18)		83,044		(741)	(741)	869	10/15/2026	1
3137AG-YX-2	02/15/41 FHR 3940 PB 2.000%		05/01/2017	Paydown		10,292	10,292	10,189	10,201		91		91		10,292			0	76	02/15/2041	1
3137AG-YX-2	02/15/41 FHR 4011 DU 2.500%		06/05/2017	Grange Mutual		326,987	326,864	323,595	323,978		7		7		323,986		3,001	3,001	2,797	02/15/2041	1
3137AM-XR-3	09/15/26 FHR 4013 WY 2.038%		06/05/2017	Grange Mutual		498,188	500,000	475,684	484,790		900		900		485,690		12,497	12,497	5,347	09/15/2026	1
3137AN-JP-1	11/15/40 FHR 4013 WY 2.038%		05/01/2017	Paydown		2,501	2,501	2,572	2,555		(53)		(53)		2,501			0	20	11/15/2040	1FE
3137AN-JP-1	11/15/40 FHR 4076 QD 2.500%		06/05/2017	Grange Mutual		87,263	92,849	95,461	94,826		(5)		(5)		94,821		(7,558)	(7,558)	852	11/15/2040	1FE
3137AS-FL-3	11/15/41 FHR 4076 QD 2.500%		05/01/2017	Paydown		15,686	15,686	14,926	14,987		698		698		15,686			0	145	11/15/2041	1FE
3137AS-FL-3	11/15/41 FHR 4808 PA 3.000%		06/05/2017	Grange Mutual		635,021	631,088	600,520	602,995		(418)		(418)		602,577		32,444	32,444	6,749	11/15/2041	1FE
3137AS-08-0	12/15/40 FHR 4808 PA 3.000%		05/01/2017	Paydown		3,962	3,962	4,087	4,072		(110)		(110)		3,962			0	48	12/15/2040	1FE
3137AS-08-0	12/15/40 FHR 4170 JA 2.000%		06/05/2017	Grange Mutual		128,692	125,387	129,344	128,867		8		8		128,875		(183)	(183)	1,609	12/15/2040	1FE
3137AY-WS-6	11/15/32 FHR 4170 JA 2.000%		05/01/2017	Paydown		5,930	5,930	5,905	5,907		23		23		5,930			0	43	11/15/2032	1FE
3137AY-WS-6	11/15/32 FHR 4493 VH 3.000%		06/05/2017	Grange Mutual		318,793	325,604	324,179	324,317		15		15		324,332		(5,539)	(5,539)	2,786	11/15/2032	1FE
3137BK-WA-5	09/15/28 FHR 4493 VH 3.000%		05/01/2017	Paydown		16,388	16,388	16,772	16,740		(353)		(353)		16,388			0	184	09/15/2028	1FE
3137BK-WA-5	09/15/28 FHR 4503 BD 3.000%		06/05/2017	Grange Mutual		1,364,279	1,324,159	1,355,194	1,352,644		(307)		(307)		1,352,337		11,942	11,942	16,993	09/15/2028	1FE
3137BK-ZY-9	10/15/40 FNR 2002-59 B 5.500%		06/05/2017	Grange Mutual		505,014	500,000	500,000	500,000		0		0		500,000		5,014	5,014	6,417	10/15/2040	1
31392E-SX-9	09/25/17 FNR 2006-22 CE 4.500%		06/01/2017	Paydown		20	20	20	20		0		0		20			0	0	09/25/2017	1FE
31395B-D7-5	08/25/23 FNR 2006-22 CE 4.500%		05/01/2017	Paydown		6,144	6,144	6,309	6,186		(42)		(42)		6,144			0	105	08/25/2023	1FE
31395B-D7-5	08/25/23 FHR 2881 AG 4.500%		06/05/2017	Grange Mutual		82,651	78,645	80,755	79,182		(37)		(37)		79,145		3,506	3,506	1,514	08/25/2023	1FE
31395J-5E-2	08/15/34 FHR 2881 AG 4.500%		05/01/2017	Paydown		1,679	1,679	1,674	1,675		3		3		1,679			0	28	08/15/2034	1
31395J-5E-2	08/15/34 FHR 3003 LD 5.000%		06/05/2017	Grange Mutual		15,057	14,456	14,420	14,427		0		0		14,428		630	630	278	08/15/2034	1
31395W-4L-8	12/15/34 FHR 3003 LD 5.000%		05/01/2017	Paydown		1,836	1,836	1,928	1,899		(63)		(63)		1,836			0	35	12/15/2034	1FE
31395W-4L-8	12/15/34 FNR 2011-43B 3.500%		06/05/2017	Grange Mutual		42,088	39,221	41,182	40,565		(8)		(8)		40,557		1,531	1,531	839	12/15/2034	1FE
31397S-5N-0	05/25/31		06/05/2017	Grange Mutual		524,169	500,000	531,172	526,596		(1,994)		(1,994)		524,602		(433)	(433)	7,486	05/25/2031	1

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31398P-DU-0.	FNR 2010-38 B 4.000% 04/25/25.		05/01/2017.	Paydown.		11,224	11,224	11,702	11,361		(137)		(137)		11,224			.0	.165	04/25/2025.	1FE
31398P-DU-0.	FNR 2010-38 B 4.000% 04/25/25.		06/05/2017.	Grange Mutual.		207,922	199,444	207,951	201,885		(381)		(381)		201,504		6,418	6,418	3,413	04/25/2025.	1FE
31398S-SG-9.	FNR 2010-136 BA 3.500% 12/25/30.		05/01/2017.	Paydown.		2,476	2,476	2,563	2,538		(62)		(62)		2,476			.0	.33	12/25/2030.	1
31398S-SG-9.	FNR 2010-136 BA 3.500% 12/25/30.		06/05/2017.	Grange Mutual.		65,808	62,850	65,064	64,416		(12)		(12)		64,404		1,404	1,404	.941	12/25/2030.	1
31398T-B8-3.	FNR 2010-92 B 4.500% 08/25/30.		06/05/2017.	Grange Mutual.		1,118,202	1,000,000	1,134,063	1,124,235		(4,280)		(4,280)		1,119,955		(1,753)	(1,753)	19,250	08/25/2030.	1FE
31402C-4H-2.	FNMA Pool 725424 5.500% 04/01/34.		05/01/2017.	Paydown.		1,296	1,296	1,282	1,283		.13		.13		1,296			.0	.26	04/01/2034.	1FE
31402C-4H-2.	FNMA Pool 725424 5.500% 04/01/34.		06/05/2017.	Grange Mutual.		37,107	33,153	32,801	32,822		(2)		(2)		32,820		4,287	4,287	.780	04/01/2034.	1FE
31403B-4M-2.	FNMA Pool 744328 5.000% 09/01/33.		05/01/2017.	Paydown.		417	417	401	402		.15		.15		417			.0	.8	09/01/2033.	1FE
31403B-4M-2.	FNMA Pool 744328 5.000% 09/01/33.		06/05/2017.	Grange Mutual.		21,984	19,885	19,099	19,160		.18		.18		19,178		2,806	2,806	.425	09/01/2033.	1FE
31403D-GZ-6.	FNMA Pool 745516 5.500% 05/01/36.		05/01/2017.	Paydown.		512	512	511	511		.1		.1		512			.0	.11	05/01/2036.	1
31403D-GZ-6.	FNMA Pool 745516 5.500% 05/01/36.		06/05/2017.	Grange Mutual.		11,600	10,355	10,342	10,340		.1		.1		10,340		1,260	1,260	.244	05/01/2036.	1
31419F-EB-8.	FN AE4629 4.000% 10/01/40.		05/01/2017.	Paydown.		8,028	8,028	8,419	8,399		(372)		(372)		8,028			.0	.121	10/01/2040.	1
31419F-EB-8.	FN AE4629 4.000% 10/01/40.		06/05/2017.	Grange Mutual.		332,383	312,544	327,780	327,022		172		172		327,194		5,189	5,189	5,348	10/01/2040.	1
64986A-SN-2.	New York St Environmental Facs Call 5.		06/15/2017.	Call	100.0000.	250,000	250,000	264,520	250,810		(810)		(810)		250,000			.0	6,250	06/15/2022.	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						10,999,478	10,633,773	10,967,724	10,884,188	0	(10,730)	0	(10,730)	0	10,873,458	0	126,020	126,020	153,247	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
001084-AQ-5.	Agco Corp Call 5.875% 12/01/21.		06/05/2017.	Grange Mutual.		557,843	500,000	531,640	528,667		(2,370)		(2,370)		526,297		31,546	31,546	15,014	12/01/2021.	2FE
00287Y-AR-0.	Abbvie Inc Call 4.500% 05/14/35.		06/05/2017.	Grange Mutual.		457,225	450,000	454,563	454,470		(71)		(71)		454,399		2,826	2,826	11,306	05/14/2035.	2FE
03027W-AJ-1.	American Tower Trust REITS-144A-Call 3.		06/05/2017.	Grange Mutual.		253,803	250,000	239,570	242,887		441		441		243,328		10,475	10,475	3,624	03/15/2023.	1FE
032095-AB-7.	Amphenol Corporation Call 4.000% 02/01.		06/05/2017.	Grange Mutual.		266,458	250,000	262,065	258,662		(712)		(712)		257,950		8,508	8,508	8,444	02/01/2022.	2FE
037411-AK-1.	Apache Corp NC 7.950% 04/15/26.		06/05/2017.	Grange Mutual.		384,490	300,000	392,193	381,459		(3,058)		(3,058)		378,400		6,090	6,090	15,238	04/15/2026.	2FE
039483-AY-8.	Archer Daniels Midland Co. NC 5.450% 0.		06/05/2017.	Grange Mutual.		410,981	399,000	383,307	396,495		866		866		397,361		13,620	13,620	15,705	03/15/2018.	1FE
049560-AH-8.	Atmos Energy Corp NC 6.350% 06/15/17.		06/05/2017.	Grange Mutual.		300,273	300,000	285,558	298,989		950		950		299,939		334	334	8,996	06/15/2017.	1FE
09256B-AB-3.	Blackstone Holdings 144A- NC 5.875% 03/.		06/05/2017.	Grange Mutual.		562,251	500,000	519,345	510,133		(926)		(926)		509,208		53,043	53,043	21,215	03/15/2021.	1FE
125720-AE-5.	CME Group Inc NC 3.000% 09/15/22.		06/05/2017.	Grange Mutual.		516,257	500,000	498,455	499,065		.64		.64		499,129		17,128	17,128	10,833	09/15/2022.	1FE
134429-AW-9.	Campbell Soup Inc NC 4.250% 04/15/21.		06/05/2017.	Grange Mutual.		535,125	500,000	521,220	512,817		(1,185)		(1,185)		511,632		23,493	23,493	13,576	04/15/2021.	1FE
14309U-AA-0.	Carlyle Holdings Finance 144A 3.875% 0.		06/05/2017.	Grange Mutual.		511,640	500,000	528,540	518,851		(1,208)		(1,208)		517,643		(6,003)	(6,003)	16,361	02/01/2023.	1FE
171340-AH-5.	Church & Dwight Co Inc NC 2.875% 10/01.		06/05/2017.	Grange Mutual.		254,474	250,000	242,253	243,749		422		422		244,171		10,302	10,302	4,872	10/01/2022.	2FE
178566-AC-9.	City National Corp NC 5.250% 09/15/20.		06/05/2017.	Grange Mutual.		436,513	400,000	450,544	429,808		(3,249)		(3,249)		426,558		9,955	9,955	15,167	09/15/2020.	1FE
202795-JH-4.	Commonwealth Edison Company Call 2.550.		06/05/2017.	Grange Mutual.		482,788	500,000	500,000	500,000				.0		500,000		(17,212)	(17,212)	6,021	06/15/2026.	1FE
260003-AC-2.	Dover Corp 6.650% 06/01/28.		06/05/2017.	Grange Mutual.		252,224	200,000	263,788	261,754		(1,903)		(1,903)		259,851		(7,626)	(7,626)	6,798	06/01/2028.	1FE
26854P-AA-4.	EJM Airport LLC NC 6.271% 05/15/20.		05/15/2017.	Redemption	100.0000.	35,622	35,622	39,184	37,026		(1,404)		(1,404)		35,622			.0	1,117	05/15/2020.	1
26854P-AA-4.	EJM Airport LLC NC 6.271% 05/15/20.		06/05/2017.	Grange Mutual.		255,551	238,449	262,294	247,850		(1,106)		(1,106)		246,744		8,807	8,807	8,307	05/15/2020.	1

STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD INSURANCE COMPANY

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278062-AD-6..	Eaton Corp NC 4.000% 11/02/32.....		.06/05/2017..	Grange Mutual.....		.420,696	.400,000	.422,064	.421,532		.(436)		.(436)		.421,096		.(400)	.(400)	.9,467	11/02/2032..	2FE....
278265-AD-5..	Eaton Vance Corp NC 3.625% 06/15/23.....		.06/05/2017..	Grange Mutual.....		.521,859	.500,000	.499,260	.499,471		.31		.31		.499,502		22,357	22,357	.8,559	06/15/2023..	1FE....
33803W-AA-7..	Fishers Lane Assoc LLC 144A 3.666% 08/.....		.06/05/2017..	Grange Mutual.....		.513,875	.500,000	.512,910	.511,989		.(298)		.(298)		.511,691		2,184	2,184	.10,693	08/05/2030..	1FE....
369626-3U-6..	General Electric Capital Corp NC 5.625.....		.06/05/2017..	Grange Mutual.....		.519,222	.500,000	.446,005	.490,182		3,046		3,046		.493,228		25,994	25,994	.16,719	05/01/2018..	1FE....
375558-AQ-6..	Gilead Sciences Inc NC 4.500% 04/01/21.....		.06/05/2017..	Grange Mutual.....		.543,659	.500,000	.514,565	.507,352		.(680)		.(680)		.506,673		36,986	36,986	.15,250	04/01/2021..	1FE....
40414L-AK-5..	HCP Inc Call 4.200% 03/01/24.....		.06/05/2017..	Grange Mutual.....		.523,346	.500,000	.515,460	.514,649		.(794)		.(794)		.513,855		9,491	9,491	.15,983	03/01/2024..	2FE....
427866-AL-2..	Hershey Foods Co 7.200% 08/15/27.....		.06/05/2017..	Grange Mutual.....		.653,325	.500,000	.695,760	.689,798		(6,518)		(6,518)		.683,279		(29,954)	(29,954)	.29,000	08/15/2027..	1FE....
45167R-AE-4..	Idex Corp. NC 4.500% 12/15/20.....		.06/05/2017..	Grange Mutual.....		.530,192	.500,000	.528,655	.513,973		(1,408)		(1,408)		.512,564		17,628	17,628	.10,625	12/15/2020..	2FE....
48203R-AF-1..	Juniper Networks NC 4.600% 03/15/21.....		.06/05/2017..	Grange Mutual.....		.533,179	.500,000	.537,355	.519,668		(1,857)		(1,857)		.517,811		15,368	15,368	.16,611	03/15/2021..	2FE....
49326E-ED-1..	Keycorp NC 5.100% 03/24/21.....		.06/05/2017..	Grange Mutual.....		.549,757	.500,000	.562,090	.542,498		(4,039)		(4,039)		.538,459		11,298	11,298	.17,779	03/24/2021..	2FE....
505588-BJ-1..	Laclede Gas Co Call 3.400% 08/15/23.....		.06/05/2017..	Grange Mutual.....		.459,912	.450,000	.448,934	.449,255		.43		.43		.449,298		10,613	10,613	.12,325	08/15/2023..	1FE....
512807-AN-8..	Lam Research Corp Call 3.800% 03/15/25.....		.06/05/2017..	Grange Mutual.....		.518,584	.500,000	.497,245	.497,656		.104		.104		.497,760		20,824	20,824	.13,722	03/15/2025..	2FE....
54866N-BJ-7..	Lowe's Companies Inc 7.110% 05/15/37.....		.05/04/2017..	Redemption 145.9410		.729,705	.500,000	.691,000	.687,704		42,001		42,001		.729,705			.0	.23,996	05/15/2037..	1FE....
655844-AE-8..	Norfolk Southern Corp. NC 7.700% 05/15.....		.05/15/2017..	Maturity.....		.500,000	.500,000	.629,575	.505,121		(5,121)		(5,121)		.500,000			.0	.19,250	05/15/2017..	2FE....
694476-AC-6..	Pacific Lifecorp 144A 6.000% 02/10/20.....		.06/05/2017..	Grange Mutual.....		.543,960	.500,000	.548,615	.521,306		(2,753)		(2,753)		.518,553		25,407	25,407	.24,583	02/10/2020..	2FE....
70213B-AA-9..	Partnerre Finance NC 5.500% 06/01/20.....		.06/05/2017..	Grange Mutual.....		.273,048	.250,000	.270,000	.260,859		(1,271)		(1,271)		.259,588		13,460	13,460	.7,028	06/01/2020..	2FE....
712704-AA-3..	People's United Financial Call 3.650%.....		.06/05/2017..	Grange Mutual.....		.515,835	.500,000	.517,110	.510,986		.(754)		.(754)		.510,232		5,603	5,603	.9,074	12/06/2022..	2FE....
718546-AK-0..	Phillips 66 Call 4.650% 11/15/34.....		.06/05/2017..	Grange Mutual.....		.583,141	.550,000	.592,367	.591,935		.(720)		.(720)		.591,215		(8,074)	(8,074)	.14,208	11/15/2034..	2FE....
741503-AW-6..	Priceline.com Inc Call 3.650% 03/15/25.....		.06/05/2017..	Grange Mutual.....		.1,030,710	.1,000,000	.1,003,890	.1,003,280		.(136)		.(136)		.1,003,144		27,566	27,566	.26,361	03/15/2025..	2FE....
759891-AA-2..	Renre North America Hldg NC 5.750% 03/.....		.06/05/2017..	Grange Mutual.....		.540,523	.500,000	.545,960	.524,077		(3,015)		(3,015)		.521,061		19,461	19,461	.20,764	03/15/2020..	1FE....
863667-AF-8..	Stryker Corp. Call 3.375% 05/15/24.....		.06/05/2017..	Grange Mutual.....		.334,846	.325,000	.324,275	.324,391		.31		.31		.324,423		10,423	10,423	.6,094	05/15/2024..	1FE....
869099-AH-4..	Susquehanna Bancshares NC 5.375% 08/15.....		.06/05/2017..	Grange Mutual.....		.837,214	.750,000	.839,835	.823,848		(5,119)		(5,119)		.818,729		18,485	18,485	.32,474	08/15/2022..	1FE....
871829-AN-7..	Sysco Corp. NC 6.625% 03/17/39.....		.06/05/2017..	Grange Mutual.....		.517,151	.400,000	.517,720	.513,275		(1,269)		(1,269)		.512,006		5,145	5,145	.18,992	03/17/2039..	2FE....
873050-CD-1..	TTX Co 144A-NC 3.050% 11/15/22.....		.06/05/2017..	Grange Mutual.....		.253,253	.250,000	.246,993	.247,532		.164		.164		.247,696		5,557	5,557	.4,236	11/15/2022..	2FE....
87612E-AP-1..	Target Corp NC 5.375% 05/01/17.....		.05/01/2017..	Maturity.....		.500,000	.500,000	.473,755	.498,844		1,156		1,156		.500,000			.0	.13,438	05/01/2017..	1FE....
92826C-AE-2..	Visa Inc Call 4.150% 12/14/35.....		.06/05/2017..	Grange Mutual.....		.321,720	.300,000	.329,973	.329,263		.(489)		.(489)		.328,775		(7,054)	(7,054)	.5,914	12/14/2035..	1FE....
976826-BE-6..	Wisconsin Power & Light 6.375% 08/15/3.....		.06/05/2017..	Grange Mutual.....		.665,913	.500,000	.692,800	.691,837		(2,665)		(2,665)		.689,172		(23,259)	(23,259)	.25,677	08/15/2037..	1FE....
98419M-AB-6..	Xylem Inc 4.875% 10/01/21.....		.06/05/2017..	Grange Mutual.....		.271,434	.250,000	.267,088	.264,340		(1,188)		(1,188)		.263,152		8,281	8,281	.8,260	10/01/2021..	2FE....
008916-AC-2..	Agrium Inc NC 7.800% 02/01/27.....	A.	.06/05/2017..	Grange Mutual.....		.311,081	.250,000	.331,780	.312,567		(2,103)		(2,103)		.310,463		618	618	.16,467	02/01/2027..	2FE....
87971M-BD-4..	Telus Corp Call 2.800% 02/16/27.....	A.	.06/05/2017..	Grange Mutual.....		.478,198	.500,000	.495,985	.496,074		.141		.141		.496,215		(18,017)	(18,017)	.9,956	02/16/2027..	2FE....
893526-8Y-2..	Trans-Canada Pipelines NC 7.125% 01/15.....	A.	.06/05/2017..	Grange Mutual.....		.539,829	.500,000	.515,505	.504,042		.(805)		.(805)		.503,237		36,592	36,592	.31,667	01/15/2019..	1FE....
05541V-AE-6..	B6 Energy Capital PLC 144A 4.000% 10/1.....	D.	.06/05/2017..	Grange Mutual.....		.531,186	.500,000	.521,058	.513,367		(1,102)		(1,102)		.512,265		18,921	18,921	.12,778	10/15/2021..	1FE....
055451-AQ-1..	Billiton Financial NC 2.875% 02/24/22.....	D.	.06/05/2017..	Grange Mutual.....		.399,467	.391,000	.399,392	.397,281		.(489)		.(489)		.396,792		2,675	2,675	.8,774	02/24/2022..	1FE....

## E05.4

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

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



Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

9999999 Totals	44,370	44,367	XXX
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1. Total activity for the year to date .....	Fair Value \$ .....	44,370	Book/Adjusted Carrying Value \$ .....	44,367
2. Average balance for the year to date .....	Fair Value \$ .....	43,899	Book/Adjusted Carrying Value \$ .....	43,899
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:				
NAIC 1 \$ 44,367 .....	NAIC 2 \$ .....	NAIC 3 \$ .....	NAIC 4 \$ .....	NAIC 5 \$ .....
				NAIC 6 \$ .....

**SCHEDULE DL - PART 2**  
**SECURITIES LENDING COLLATERAL ASSETS**

General Interrogatories:

1. Total activity for the year to date.....	Fair Value \$ .....	Book/Adjusted Carrying Value \$ .....
2. Average balance for the year to date.....	Fair Value \$ .....	Book/Adjusted Carrying Value \$ .....

**STATEMENT AS OF JUNE 30, 2017 OF THE TRUSTGARD 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