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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2017

OF THE CONDITION AND AFFAIRS OF THE

GRANGE PROPERTY & CASUALTY INSURANCE COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 11982 Employer's ID Number 42-1610213

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

Country of Domicile United States

Incorporated/Organized 04/01/2004 Commenced Business 05/21/2004

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

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

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

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

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Sidney Ackermann (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

ackermannd@grangeinsurance.com (E-Mail Address) 614-449-3757 (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		

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 22nd day of February, 2018

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	1,719,276	3.996	1,719,276		1,719,276	3.996
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	3,778,126	8.782	3,778,126		3,778,126	8.782
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	3,269,968	7.601	3,269,968		3,269,968	7.601
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	7,558,392	17.569	7,558,392		7,558,392	17.569
1.43 Revenue and assessment obligations	14,266,373	33.160	14,266,373		14,266,373	33.160
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000			0	0.000
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	8,976,696	20.865	8,976,696		8,976,696	20.865
2.2 Unaffiliated non-U.S. securities (including Canada)	1,309,626	3.044	1,309,626		1,309,626	3.044
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	9,000	0.021	9,000		9,000	0.021
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	2,134,886	4.962	2,134,886		2,134,886	4.962
11. Other invested assets		0.000			0	0.000
12. Total invested assets	43,022,343	100.000	43,022,343	0	43,022,343	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

NONE

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		64,292,845
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,600,024
3.	Accrual of discount		28,604
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		473,145
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		27,982,525
7.	Deduct amortization of premium		533,635
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		40,878,457
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		40,878,457

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks **OWNED** December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	4,997,402	4,946,467	5,004,577	5,000,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	4,997,402	4,946,467	5,004,577	5,000,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,796,437	3,877,742	4,035,064	3,450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	7,031,923	7,190,961	7,349,228	6,125,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	14,766,374	15,083,849	15,408,878	13,330,000
	8. United States	8,748,061	8,999,543	8,914,782	7,926,000
Industrial and Miscellaneous, SVO Identified	9. Canada	228,635	239,706	231,800	200,000
Funds and Hybrid Securities (unaffiliated)	10. Other Countries	1,309,626	1,310,518	1,333,659	1,250,000
	11. Totals	10,286,322	10,549,766	10,480,242	9,376,000
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	40,878,457	41,648,785	42,277,989	37,281,000
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	40,878,457	41,648,785	42,277,989	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		1,719,276	2,276,829	1,001,296		XXX	4,997,402	12.2	3,960,370	6.2	4,997,402	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	0	1,719,276	2,276,829	1,001,296	0	XXX	4,997,402	12.2	3,960,370	6.2	4,997,402	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		2,070,477	1,725,960			XXX	3,796,437	9.3	5,120,548	8.0	3,796,437	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	2,070,477	1,725,960	0	0	XXX	3,796,437	9.3	5,120,548	8.0	3,796,437	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	250,058	1,261,043	5,520,822			XXX	7,031,923	17.2	7,885,344	12.3	7,031,923	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	250,058	1,261,043	5,520,822	0	0	XXX	7,031,923	17.2	7,885,344	12.3	7,031,923	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,353,976	3,607,733	9,191,683	612,982		XXX	14,766,374	36.1	22,173,340	34.5	14,766,374	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	1,353,976	3,607,733	9,191,683	612,982	0	XXX	14,766,374	36.1	22,173,340	34.5	14,766,374	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	199,851	1,651,829	2,066,126	2,166,615		XXX	6,084,420	14.9	16,065,229	25.0	5,562,792	521,628
6.2 NAIC 2	153,397	1,165,978	1,133,787	1,510,138		XXX	3,963,299	9.7	9,088,015	14.1	3,963,299	
6.3 NAIC 3			238,602			XXX	238,602	0.6	0	0.0		238,602
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	353,248	2,817,807	3,438,514	3,676,753	0	XXX	10,286,322	25.2	25,153,243	39.1	9,526,092	760,230
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 1,803,885	10,310,359	20,781,419	3,780,893	0	0	36,676,556	89.7	XXX	XXX	36,154,928	521,628
10.2 NAIC 2	(d) 153,397	1,165,978	1,133,787	1,510,138	0	0	3,963,299	9.7	XXX	XXX	3,963,299	0
10.3 NAIC 3	(d) 0	0	238,602	0	0	0	238,602	0.6	XXX	XXX	0	238,602
10.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	1,957,282	11,476,337	22,153,808	5,291,030	0	0	(b) 40,878,457	100.0	XXX	XXX	40,118,227	760,230
10.8 Line 10.7 as a % of Col. 7	5.0	28.0	54.0	13.0	0.0	0.0	100.0	XXX	XXX	XXX	98.0	2.0
11. Total Bonds Prior Year												
11.1 NAIC 1	5,557,111	13,805,419	27,843,247	7,708,628	290,424	0	XXX	XXX	55,204,830	85.9	51,693,745	3,511,085
11.2 NAIC 2	99,918	2,533,751	4,383,578	2,070,768	0	0	XXX	XXX	9,088,015	14.1	8,320,377	767,637
11.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	5,657,029	16,339,171	32,226,825	9,779,396	290,424	0	XXX	XXX	(b) 64,292,845	100.0	60,014,123	4,278,722
11.8 Line 11.7 as a % of Col. 9	9.0	25.0	50.0	15.0	0.5	0.0	XXX	XXX	100.0	XXX	93.0	7.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	1,803,885	10,310,359	20,259,791	3,780,893			36,154,928	88.4	51,693,745	80.4	36,154,928	XXX
12.2 NAIC 2	153,397	1,165,978	1,133,787	1,510,138			3,963,299	9.7	8,320,377	12.9	3,963,299	XXX
12.3 NAIC 3							0	0.0	0	0.0	0	XXX
12.4 NAIC 4							0	0.0	0	0.0	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	1,957,282	11,476,337	21,393,578	5,291,030	0	0	40,118,227	98.1	60,014,123	93.3	40,118,227	XXX
12.8 Line 12.7 as a % of Col. 7	5.0	29.0	53.0	13.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	5.0	28.0	52.0	13.0	0.0	0.0	98.0	XXX	XXX	XXX	98.0	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1			521,628				521,628	1.3	3,511,085	5.5	XXX	521,628
13.2 NAIC 2							0	0.0	767,637	1.2	XXX	0
13.3 NAIC 3			238,602				238,602	0.6	0	0.0	XXX	238,602
13.4 NAIC 4							0	0.0	0	0.0	XXX	0
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	760,230	0	0	0	760,230	1.9	4,278,722	6.7	XXX	760,230
13.8 Line 13.7 as a % Col. 7	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.0	0.0	2.0	0.0	0.0	0.0	2.0	XXX	XXX	XXX	XXX	2.0

(a) Includes $ 760,230 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 current year, $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned By the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations		1,719,276	2,276,829	1,001,296		XXX	4,997,402	12.2	3,225,675	5.0	4,997,402	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	734,695	1.1		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	0	1,719,276	2,276,829	1,001,296	0	XXX	4,997,402	12.2	3,960,370	6.2	4,997,402	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		2,070,477	1,725,960			XXX	3,796,437	9.3	5,120,548	8.0	3,796,437	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	2,070,477	1,725,960	0	0	XXX	3,796,437	9.3	5,120,548	8.0	3,796,437	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	250,058	1,261,043	5,520,822			XXX	7,031,923	17.2	7,885,344	12.3	7,031,923	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	250,058	1,261,043	5,520,822	0	0	XXX	7,031,923	17.2	7,885,344	12.3	7,031,923	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	1,353,976	3,607,733	9,191,683	612,982		XXX	14,766,374	36.1	15,466,269	24.1	14,766,374	
5.2 Residential Mortgage-Backed Securities						XXX	0	0.0	6,707,071	10.4		
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.5 Totals	1,353,976	3,607,733	9,191,683	612,982	0	XXX	14,766,374	36.1	22,173,340	34.5	14,766,374	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	353,248	2,817,807	3,438,514	3,676,753		XXX	10,286,322	25.2	25,153,243	39.1	9,526,092	760,230
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
6.5 Totals	353,248	2,817,807	3,438,514	3,676,753	0	XXX	10,286,322	25.2	25,153,243	39.1	9,526,092	760,230
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	1,957,282	11,476,337	22,153,808	5,291,030	0	XXX	40,878,457	100.0	XXX	XXX	40,118,227	760,230
10.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	1,957,282	11,476,337	22,153,808	5,291,030	0	0	40,878,457	100.0	XXX	XXX	40,118,227	760,230
10.7 Lines 10.6 as a % Col. 7	5.0	28.0	54.0	13.0	0.0	0.0	100.0	XXX	XXX	XXX	98.0	2.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	4,462,646	13,583,734	30,043,955	8,670,888	89,855	XXX	XXX	XXX	56,851,079	88.4	52,572,357	4,278,722
11.2 Residential Mortgage-Backed Securities	1,194,383	2,755,436	2,182,870	1,108,509	200,568	XXX	XXX	XXX	7,441,766	11.6	7,441,766	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
11.6 Totals	5,657,029	16,339,171	32,226,825	9,779,396	290,424	0	XXX	XXX	64,292,845	100.0	60,014,123	4,278,722
11.7 Line 11.6 as a % of Col. 9	9.0	25.0	50.0	15.0	0.5	0.0	XXX	XXX	100.0	XXX	93.0	7.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	1,957,282	11,476,337	21,393,578	5,291,030		XXX	40,118,227	98.1	52,572,357	81.8	40,118,227	XXX
12.2 Residential Mortgage-Backed Securities						XXX	0	0.0	7,441,766	11.6	0	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
12.6 Totals	1,957,282	11,476,337	21,393,578	5,291,030	0	0	40,118,227	98.1	60,014,123	93.3	40,118,227	XXX
12.7 Line 12.6 as a % of Col. 7	5.0	29.0	53.0	13.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	5.0	28.0	52.0	13.0	0.0	0.0	98.0	XXX	XXX	XXX	98.0	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations			760,230			XXX	760,230	1.9	4,278,722	6.7	XXX	760,230
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
13.6 Totals	0	0	760,230	0	0	0	760,230	1.9	4,278,722	6.7	XXX	760,230
13.7 Line 13.6 as a % of Col. 7	0.0	0.0	100.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.0	0.0	2.0	0.0	0.0	0.0	2.0	XXX	XXX	XXX	XXX	2.0

Schedule DA - Verification Between Yrs

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 - Part 2 - Verification Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
3130A8-G5-6	Federal Home Loan Bank Call			2	1	1,000,000	97.8120	978,120	1,000,000	1,006,819		6,819			1.625	1.500	JD	45	15,625	06/07/2016	06/30/2026
3130A9-J4-4	FHLB Call				1FE	469,370	94.3700	471,850	500,000	471,542		2,172			2.120	2.862	MS	2,915	5,300	03/27/2017	09/22/2026
3130A9-T9-2	FHLB Call			2	1	494,750	96.8770	484,385	500,000	499,076		4,326			1.500	3.224	MN	1,063	3,750	06/27/2017	11/10/2031
3130AB-UG-9	FHLB Call			2	1	498,710	98.9710	494,855	500,000	498,756		46			2.970	3.000	FA	6,146		07/25/2017	08/02/2027
3133EH-RA-3	Federal Farm Credit Bank Call			2	1FE	299,700	99.1280	297,384	300,000	299,712		12			3.040	3.052	JJ	4,281		07/07/2017	07/12/2027
3136G1-4C-0	FNMA Call			2	1FE	499,500	98.5140	492,570	500,000	502,220		2,720			2.500	3.852	JD	139	6,250	08/02/2017	12/27/2032
912828-PC-8	United States Treasury OH/GA/WI	SD			1	1,642,000	101.8070	1,628,912	1,600,000	1,618,931		(6,323)			2.625	2.197	MN	5,453	42,000	03/24/2014	11/15/2020
912828-SV-3	United States Treasury Note GA/OH/VA	SD			1	100,547	98.3910	98,391	100,000	100,346		(76)			1.750	1.668	MN	227	1,750	04/16/2015	05/15/2022
0199999 - Bonds - U.S. Governments - Issuer Obligations						5,004,577	XXX	4,946,467	5,000,000	4,997,402	0	9,697	0	0	XXX	XXX	XXX	20,269	74,675	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						5,004,577	XXX	4,946,467	5,000,000	4,997,402	0	9,697	0	0	XXX	XXX	XXX	20,269	74,675	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770-4E-1	Alaska State Call			2	1FE	307,358	116.1850	290,463	250,000	298,649		(5,831)			5.000	2.200	FA	5,208	13,576	06/23/2016	08/01/2032
20772J-DJ-8	Connecticut State Call			2	1FE	578,085	110.7260	553,630	500,000	532,941		(7,968)			5.000	3.160	MN	4,167	25,000	11/09/2011	11/01/2026
246381-GZ-4	Delaware State Call			2	1FE	448,222	107.9690	444,832	412,000	433,701		(8,266)			5.000	2.804	JJ	10,300	20,600	03/21/2016	07/01/2025
246381-HD-2	Delaware State Call			2	1FE	95,962	108.0880	95,117	88,000	92,768		(1,818)			5.000	2.743	JJ	2,200	4,400	03/21/2016	07/01/2025
25476F-SD-1	District of Columbia Call			2	1FE	311,218	117.1990	292,998	250,000	303,559		(5,735)			5.000	2.197	JD	1,042	12,500	08/24/2016	06/01/2041
604129-LF-1	Minnesota State Call - GO Unltd			2	1FE	274,105	106.3530	265,883	250,000	255,036		(2,486)			5.000	3.898	JD	1,042	12,500	01/22/2009	12/01/2022
70914P-JG-8	Pennsylvania State Call			2	1FE	269,990	104.1570	260,393	250,000	252,843		(2,267)			5.000	4.020	MS	3,681	12,500	03/12/2009	03/15/2022
70914P-TE-2	Pennsylvania State NC				1FE	239,760	112.5310	225,062	200,000	223,868		(4,992)			5.000	2.200	JJ	5,000	10,000	09/23/2014	07/01/2022
70914P-TU-6	Pennsylvania State Call			2	1FE	316,675	115.9430	289,858	250,000	286,909		(6,604)			5.000	2.020	AO	3,125	12,500	04/24/2013	04/01/2024
880541-SU-2	Tennessee State Call			2	1FE	305,723	114.3660	285,915	250,000	279,321		(6,000)			5.000	2.290	FA	5,208	12,500	05/28/2013	08/01/2027
93974C-8D-5	Washington State Call			2	1FE	312,355	116.3280	290,820	250,000	285,377		(5,977)			5.000	2.250	JJ	6,250	12,500	04/15/2013	07/01/2025
93974D-AW-8	Washington State Call			2	1FE	281,360	116.2840	290,710	250,000	268,927		(3,020)			5.000	3.496	FA	5,208	12,500	08/19/2013	08/01/2025
93974D-HF-8	Washington State Call			2	1FE	294,253	116.8250	292,063	250,000	282,538		(4,438)			5.000	2.820	FA	5,208	12,500	04/14/2015	08/01/2032
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						4,035,064	XXX	3,877,742	3,450,000	3,796,437	0	(65,403)	0	0	XXX	XXX	XXX	57,639	173,576	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,035,064	XXX	3,877,742	3,450,000	3,796,437	0	(65,403)	0	0	XXX	XXX	XXX	57,639	173,576	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
05914F-VS-6	Baltimore Cnty, MD Call			2	1FE	596,715	116.5260	582,630	500,000	568,945		(9,447)			5.000	2.700	FA	10,417	25,000	12/15/2014	08/01/2037
112743-AP-4	Brookfield, OH LSD Call			2	1FE	262,158	100.1200	250,300	250,000	250,058		(1,494)			5.000	4.382	JJ	5,764	12,500	04/16/2008	01/15/2026
172252-G6-9	Cincinnati, OH Call			2	1FE	271,340	108.1770	270,443	250,000	256,429		(2,483)			5.250	4.120	JD	1,094	13,125	04/04/2011	06/01/2024
179093-GC-7	Clackamas Cnty, OR Call			2	1FE	302,408	117.8690	294,673	250,000	287,032		(5,226)			5.000	2.500	JD	556	12,500	12/22/2014	06/15/2028
199491-6Y-2	Columbus, OH Call			2	1FE	310,155	114.4920	286,230	250,000	281,422		(6,403)			5.000	2.130	FA	4,722	12,500	04/29/2013	02/15/2026
199492-SQ-3	Columbus, OH				1FE	641,010	124.5090	622,545	500,000	626,845		(12,599)			5.000	1.951	FA	9,444	18,681	10/21/2016	02/15/2027
235219-HF-2	Dallas, TX Prerefunded			2	1FE	6,324	112.6030	5,630	5,000	5,658		(153)			5.000	1.680	FA	94	250	07/09/2013	02/15/2025
235219-HU-9	Dallas, TX Call			2	1FE	298,260	111.1990	272,438	245,000	271,786		(6,141)			5.000	2.210	FA	4,628	12,250	07/09/2013	02/15/2025
414005-GF-9	Harris Cnty, TX Call			2	1FE	292,615	108.9500	272,375	250,000	268,979		(3,640)			5.000	3.261	AO	3,125	12,500	11/02/2010	10/01/2022
447025-UX-3	Huntsville, AL Call			2	1FE	314,745	119.5250	298,813	250,000	305,663		(6,060)			5.000	2.076	MN	2,083	12,500	06/16/2016	05/01/2035
498531-CR-1	Klein, TX Indept Sch Dist Call			2	1FE	233,004	117.0820	234,164	200,000	220,100		(3,257)			5.000	3.030	FA	4,167	10,000	10/31/2013	08/01/2025
514282-VE-9	Lancaster, PA Call			2	1FE	303,578	120.1770	300,443	250,000	295,298		(4,818)			5.000	2.570	MN	2,083	12,500	03/10/2016	11/01/2026
592112-QJ-8	Metro Govt Nashville-Davidson Call			2	1FE	591,740	119.5380	597,690	500,000	571,749		(8,463)			5.000	2.861	JJ	12,500	25,000	07/30/2015	07/01/2030
64327T-EC-8	New Castle County, DE Call			2	1FE	621,145	118.8940	594,470	500,000	603,807		(12,226)			5.000	2.084	AO	6,250	25,000	07/26/2016	10/01/2038
64966M-FB-0	New York, NY Call			2	1FE	603,165	119.5330	597,665	500,000	592,202		(9,474)			5.000	2.590	FA	10,417	23,819	10/31/2016	08/01/2032
783243-6Y-9	Rutherford Cnty, TN NC				1FE	309,180	123.2070	308,018	250,000	284,916		(3,668)			5.000	3.070	AO	3,125	12,500	09/03/2010	04/01/2026
906395-N5-3	Union Cnty, North Carolina Call			2	1FE	187,383	104.0240	182,042	175,000	176,769		(1,457)			5.000	4.100	MS	2,917	8,750	07/22/2009	03/01/2027
957178-TH-9	Westbrook, ME Call			2	1FE	619,915	122.3630	611,815	500,000	617,967		(1,948)			5.000	2.168	AO	4,167		10/20/2017	04/01/2029
969871-3J-9	Williamson Cnty, TN NC				1FE	584,390	121.7160	608,580	500,000	546,298		(5,514)			5.000	3.540	AO	6,250	25,000	03/25/2010	04/01/2025

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						7,349,228	XXX	7,190,961	6,125,000	7,031,923	0	(104,472)	0	0	XXX	XXX	XXX	93,802	274,375	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						7,349,228	XXX	7,190,961	6,125,000	7,031,923	0	(104,472)	0	0	XXX	XXX	XXX	93,802	274,375	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
04048R-MM-5	Arizona Board of Regents Call			2	1FE	586,570	117.0640	585,320	500,000	565,964		(7,727)			5.000	3.021	JJ	12,500	25,000	03/26/2015	07/01/2036
120525-DS-6	Buncombe Cnty, NC Call			2	1FE	294,828	116.9810	292,453	250,000	280,682		(4,295)			5.000	2.890	JD	1,042	12,500	07/30/2014	06/01/2030
149063-AS-8	Catawba Cnty, NC Call			2	1FE	274,463	111.4540	278,635	250,000	260,373		(2,530)			5.000	3.801	AO	3,125	12,500	11/09/2011	10/01/2026
160853-ST-5	Charlotte-Mecklenburg, NC Call			2	1FE	565,970	115.9620	579,810	500,000	558,966		(6,312)			5.000	3.316	JJ	11,528	16,181	11/15/2016	01/15/2036
19648F-AM-6	Colorado St Health Facs Call			2	1FE	311,300	117.8390	294,598	250,000	304,090		(5,836)			5.000	2.160	MN	1,597	12,500	10/03/2016	11/15/2030
20774Y-PT-8	Connecticut St Health & Edl Fa Call			2	1FE	512,112	111.3520	506,652	455,000	490,719		(5,433)			5.000	3.500	MN	3,792	22,750	10/31/2013	11/01/2027
240523-UK-4	DeKalb County, GA Call			2	1FE	371,232	123.0650	369,195	300,000	358,012		(2,948)			5.250	3.554	AO	3,938	15,750	03/13/2013	10/01/2032
3134GA-FP-4	FHLMC Call			2	1	500,000	95.0440	475,220	500,000	500,001		10			2.000	1.994	FA	3,417	9,944	08/18/2016	08/28/2031
353186-7G-8	Franklin Cnty, OH Hosp Call			2	1FE	255,218	106.1920	265,480	250,000	251,736		(889)			5.000	4.600	MN	2,083	12,500	10/09/2013	11/01/2034
37358M-CN-9	Georgia St Rd & Twy Auth Call			2	1FE	277,265	104.7960	261,990	250,000	254,645		(3,145)			5.000	3.640	JD	1,042	12,500	11/02/2009	06/01/2021
438701-ZB-3	Honolulu City, HI NC			2	1FE	302,488	120.9380	302,345	250,000	291,050		(4,901)			5.000	2.578	JJ	6,250	12,500	07/28/2015	07/01/2026
451152-GN-6	Idaho Bond Bank Auth Call			2	1FE	318,873	102.4610	307,383	300,000	310,257		(1,094)			5.000	4.470	MS	4,417	15,000	06/09/2008	09/15/2025
485424-PT-6	Kansas Dept. of Transportation Call			2	1FE	600,180	118.0730	590,365	500,000	571,012		(9,621)			5.000	2.660	MS	8,333	25,000	11/14/2014	09/01/2030
485424-QK-4	Kansas Dept. of Transportation Call			2	1FE	615,315	120.1980	600,990	500,000	593,158		(10,983)			5.000	2.331	MS	8,333	25,000	12/15/2015	09/01/2029
491552-UQ-6	Kentucky St Turnpike Auth Call			2	1FE	269,348	105.0620	262,655	250,000	253,459		(2,193)			5.000	4.040	JJ	6,250	12,500	08/18/2009	07/01/2024
546589-PC-0	Louisville & Jefferson Cnty KY Call			2	1FE	105,780	101.3100	101,310	100,000	100,261		(687)			5.000	4.280	MN	639	5,000	05/30/2008	05/15/2023
56045R-BU-2	Maine State Call			2	1FE	296,875	109.1580	272,895	250,000	268,129		(6,124)			5.000	2.338	MN	2,083	12,500	01/30/2013	11/01/2031
56682H-CC-1	Maricopa Cnty, AZ Call			2	1FE	172,742	116.4410	174,662	150,000	170,583		(1,942)			5.000	3.231	JJ	3,750	4,667	11/16/2016	01/01/2038
574204-TW-3	Maryland Dept of Trans Call			2	1FE	266,663	100.4260	251,065	250,000	250,247		(1,989)			5.000	4.175	FA	4,722	12,500	02/26/2008	02/15/2021
574218-GC-1	Maryland St Hlth & Hgr Ed-Call			2	1FE	582,350	112.9260	564,630	500,000	543,338		(8,884)			5.000	2.930	JJ	12,500	25,000	05/10/2013	07/01/2032
64972H-UH-3	New York City, NY Call			2	1FE	588,540	113.0780	565,390	500,000	544,463		(9,043)			5.000	2.895	JJ	11,528	25,000	10/24/2012	07/15/2032
665444-HM-0	Northern Muni Power, MN Call			2	1FE	265,508	100.0000	250,000	250,000	250,000		(1,912)			5.000	4.211	JJ	6,250	12,500	05/06/2008	01/01/2021
677632-VM-0	Ohio State Univ Gen Recpts Call			2	1FE	26,758	103.1100	25,778	25,000	25,289		(305)			5.000	3.704	JD	104	1,250	10/18/2012	12/01/2026
677632-WP-2	Ohio State Univ Gen Recpts Call			2	1FE	230,384	103.1100	231,998	225,000	225,903		(946)			5.000	4.547	JD	938	11,250	10/18/2012	12/01/2026
677632-YN-5	Ohio State Univ Gen Recpts NC				1FE	11,908	122.5930	12,259	10,000	11,244		(136)			5.000	3.207	JD	42	500	10/17/2012	12/01/2025
677632-ZF-1	Ohio State Univ Gen Recpts NC				1FE	281,028	122.4400	293,856	240,000	266,867		(2,916)			5.000	3.376	JD	1,000	12,000	10/17/2012	12/01/2025
67765Q-CA-2	Ohio State Water Dev Call			2	1FE	586,015	119.3580	596,790	500,000	577,092		(7,974)			5.000	2.920	JD	2,083	25,000	11/15/2016	12/01/2034
677704-A3-2	Ohio University Call			2	1FE	255,600	112.8360	282,090	250,000	254,970		(158)			5.000	4.838	JD	1,042	12,500	07/24/2013	12/01/2036
681810-KP-1	Omaha, NE Call			2	1FE	292,955	117.3810	293,453	250,000	280,989		(4,007)			5.000	2.990	MN	1,597	12,500	11/20/2014	11/15/2030
709235-XX-8	Pennsylvania State Call			2	1FE	636,290	120.2200	601,100	500,000	617,542		(12,294)			5.000	2.027	MS	8,333	25,000	06/16/2016	09/01/2032
736742-TK-3	Portland, OR Swr Sys Call			2	1FE	225,190	107.1420	214,284	200,000	206,526		(2,860)			5.000	3.421	MS	3,333	10,000	10/01/2010	03/01/2028
87638Q-HS-1	Tarrant County, TX Call			2	1FE	573,320	114.4060	572,030	500,000	548,274		(7,550)			5.000	3.150	AO	6,250	25,000	07/16/2014	10/01/2028
880557-6U-2	Tennessee St Sch Brd Auth Call			2	1FE	278,623	101.1870	252,968	250,000	251,394		(4,128)			5.000	3.290	MN	2,083	12,500	09/03/2010	05/01/2029
88283L-JE-7	Texas State Transportation, Call			2	1FE	403,893	116.3130	407,096	350,000	386,244		(5,171)			5.000	3.160	AO	4,375	17,500	06/10/2014	04/01/2033
914072-KX-0	University of Arkansas Call			2	1FE	294,300	112.4200	281,050	250,000	271,437		(4,584)			5.000	2.880	MN	2,083	12,500	08/22/2012	11/01/2028
917565-HJ-5	Utah Tran Auth Call			2	1FE	262,295	101.6270	254,068	250,000	250,882		(1,890)			5.000	4.205	JD	556	12,500	03/09/2011	06/15/2027
917567-AY-5	Utah State Call			2	1FE	301,165	117.1010	292,753	250,000	288,385		(4,589)			5.000	2.711	JD	556	12,500	02/04/2015	06/15/2038
91802R-AN-9	Utility Debt Sec, NY Call			2	1FE	438,375	116.1420	435,533	375,000	418,436		(6,601)			5.000	2.869	JD	833	18,750	11/17/2014	12/15/2034
91802R-CH-0	Utility Debt Sec, NY Call			2	1FE	622,685	120.2860	601,430	500,000	604,046		(11,042)			5.000	2.280	JD	1,111	25,000	04/13/2016	12/15/2035
924214-YC-7	Vermont State Call			2	1FE	445,130	120.3180	421,113	350,000	433,247		(8,423)			5.000	2.065	JD	1,458	17,500	07/28/2016	12/01/2033

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92817L-KM-4	Virginia State Res Auth Call			2	1FE	268,030	105.9310	264,828	250,000	253,627		(1,963)			5.000	4.130	AO	3,125	12,500	06/24/2009	10/01/2025
930876-CZ-8	Wake Cnty, NC Call			2	1FE	641,320	119.2670	596,335	500,000	622,835		(12,481)			5.000	1.980	JD	2,083	25,000	06/30/2016	12/01/2035
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						15,408,878	XXX	15,083,849	13,330,000	14,766,374	0	(198,495)	0	0	XXX	XXX	XXX	162,104	640,542	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						15,408,878	XXX	15,083,849	13,330,000	14,766,374	0	(198,495)	0	0	XXX	XXX	XXX	162,104	640,542	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824-BL-3	Abbott Laboratories Call			2	2FE	200,226	101.5010	203,002	200,000	200,201		(25)			3.250	3.229	AO	1,372	6,500	03/22/2017	04/15/2023
023135-AJ-5	Amazon Com, Inc. Call			2	1FE	238,415	100.0490	250,123	250,000	241,944		1,492			2.500	3.215	MN	556	6,250	07/29/2015	11/29/2022
031162-BG-4	Amgen Inc. Call			2	2FE	258,163	104.5220	261,305	250,000	253,179		(915)			4.100	3.677	JD	456	10,250	01/12/2012	06/15/2021
032654-AH-8	Analog Devices Call			2	2FE	239,848	99.9050	249,763	250,000	243,173		1,129			2.875	3.432	JD	599	7,188	12/10/2014	06/01/2023
075887-AQ-2	Becton Dickinson & Co. NC				2FE	320,415	122.1690	305,423	250,000	307,149		(4,255)			6.700	4.026	FA	6,979	16,750	09/23/2014	08/01/2028
075887-CD-9	Becton Dickinson & Co. 144A				3FE	238,632	119.3160	238,632	200,000	238,602		(30)			6.700	4.094	JD	74		12/29/2017	12/01/2026
10112R-AY-0	Boston Properties Call			2	2FE	342,983	94.4900	330,715	350,000	343,789		622			2.750	2.982	AO	2,406	10,801	09/13/2016	10/01/2026
149123-BN-0	Caterpillar Inc.				1FE	645,810	133.7700	668,850	500,000	638,207		(4,952)			6.050	3.941	FA	11,428	30,250	06/07/2016	08/15/2036
205887-AX-0	ConAgra Inc. NC				2FE	267,030	138.4550	276,910	200,000	252,880		(2,846)			8.250	5.354	MS	4,858	16,500	05/22/2012	09/15/2030
231021-AD-8	Cummins Engine NC				1FE	324,183	124.0700	321,341	259,000	304,282		(3,957)			6.750	4.402	FA	6,605	17,483	06/12/2012	02/15/2027
278062-AD-6	Eaton Corp NC				2FE	409,402	103.5020	401,588	388,000	407,883		(1,003)			4.000	3.553	MN	2,544	15,520	06/14/2016	11/02/2032
316773-CL-2	Fifth Third Bancorp Call			2	2FE	265,603	103.0350	257,588	250,000	257,473		(1,692)			3.500	2.728	MS	2,576	8,750	11/29/2012	03/15/2022
38141G-CU-6	Goldman Sachs Group NC				1FE	178,694	127.5820	191,373	150,000	176,253		(1,189)			6.125	4.515	FA	3,471	9,188	11/17/2015	02/15/2033
446150-AJ-3	Huntington Bancshares Call			2	2FE	349,311	101.6380	355,733	350,000	349,547		133			3.150	3.193	MS	3,277	11,025	03/09/2016	03/14/2021
449669-AK-6	IMC Global, Inc. NC				2FE	333,399	122.9520	325,823	265,000	313,590		(3,658)			7.300	4.959	JJ	8,920	19,345	11/10/2011	01/15/2028
459200-AR-2	IBM Corporation NC				1FE	348,824	124.8340	343,294	275,000	335,407		(5,221)			6.220	3.502	FA	7,127	17,105	05/05/2015	08/01/2027
485134-BL-3	Kansas City Power NC				1FE	201,754	105.8430	211,686	200,000	200,291		(216)			7.150	7.026	AO	3,575	14,300	03/24/2009	04/01/2019
49326E-ED-1	Keycorp NC				2FE	281,045	107.8380	269,595	250,000	266,455		(4,794)			5.100	2.946	MS	3,435	12,750	11/06/2014	03/24/2021
50076Q-AX-4	Kraft Foods NC				2FE	180,076	102.5980	153,897	150,000	153,397		(5,171)			6.125	2.553	FA	3,267	9,188	07/17/2012	08/23/2018
54866N-BL-2	Lowe's Companies Inc				1FE	384,495	131.8830	395,649	300,000	373,051		(6,101)			7.590	4.414	MS	7,590	22,770	01/29/2016	06/18/2027
58155Q-AG-8	McKesson Corp Call			2	2FE	344,054	99.7620	349,167	350,000	346,624		590			2.850	3.052	MS	2,937	9,975	06/04/2013	03/15/2023
594918-BS-2	Microsoft Corp Call			2	1FE	398,452	103.2300	412,920	400,000	398,529		55			3.450	3.477	FA	5,482	13,800	08/01/2016	08/08/2036
665859-AN-4	Northern Trust Corp NC				1FE	193,142	99.9760	199,952	200,000	195,732		859			2.375	2.875	FA	1,966	4,750	11/19/2014	08/02/2022
759891-AA-2	Renre North America Hldg NC				1FE	272,980	106.4140	266,035	250,000	258,445		(3,594)			5.750	4.128	MS	4,233	14,375	09/03/2013	03/15/2020
86787G-AE-2	Suntrust Bank NC				2FE	40,594	106.2780	41,448	39,000	39,325		(134)			5.400	5.003	AO	527	2,106	07/18/2005	04/01/2020
89233P-5T-9	Toyota Motor Credit Corp NC				1FE	498,145	103.1560	515,780	500,000	499,178		188			3.300	3.344	JJ	7,746	16,500	01/09/2012	01/12/2022
907818-DA-3	Union Pacific Corp. NC				1FE	198,200	102.2650	204,530	200,000	199,851		229			5.700	5.824	FA	4,307	11,400	01/28/2009	08/15/2018
98385X-AM-8	XTO Energy Inc.				1FE	960,911	142.4890	997,423	700,000	953,626		(7,285)			6.750	4.052	FA	19,688	23,625	02/14/2017	08/01/2037
13645R-AE-4	Canadian Pacific RR NC		A		2FE	231,800	119.8530	239,706	200,000	228,635		(1,295)			5.750	4.444	MS	3,386	11,500	06/16/2015	03/15/2033
404280-AW-9	HSBC Holdings PLC		D		1FE	535,555	106.4010	532,005	500,000	531,758		(3,308)			4.300	3.404	MS	6,749	21,500	11/02/2016	03/08/2026
77578J-AB-4	Rolls Royce PLC 144A-Call		D	2	1FE	525,692	103.2790	516,395	500,000	521,628		(2,524)			3.625	2.980	AO	3,877	18,125	05/11/2016	10/14/2025
961214-BK-8	Westpac Banking Corp NC		D		1FE	272,413	104.8470	262,118	250,000	256,240		(3,157)			4.875	3.492	MN	1,422	12,188	06/14/2012	11/19/2019
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,480,242	XXX	10,549,766	9,376,000	10,286,322	0	(62,024)	0	0	XXX	XXX	XXX	143,432	421,755	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						10,480,242	XXX	10,549,766	9,376,000	10,286,322	0	(62,024)	0	0	XXX	XXX	XXX	143,432	421,755	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						42,277,989	XXX	41,648,785	37,281,000	40,878,457	0	(420,697)	0	0	XXX	XXX	XXX	477,246	1,584,923	XXX	XXX
8399999 Subtotals - Total Bonds						42,277,989	XXX	41,648,785	37,281,000	40,878,457	0	(420,697)	0	0	XXX	XXX	XXX	477,246	1,584,923	XXX	XXX

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3130A9-J4-4	FHLB Call 2.120% 09/22/26		03/27/2017	Stifel Nicolaus & Co	XXX	469,370	500,000	177
3130A9-T9-2	FHLB Call 1.500% 11/10/31		06/27/2017	Stifel Nicolaus & Co	XXX	494,750	500,000	1,000
3130AB-UG-9	FHLB Call 2.970% 08/02/27		07/25/2017	Stifel Nicolaus & Co	XXX	498,710	500,000	
3133EH-RA-3	Federal Farm Credit Bank Call		07/07/2017	Stifel Nicolaus & Co	XXX	299,700	300,000	
3136G1-4C-0	FNMA Call 2.500% 12/27/32		08/02/2017	FTN Financial	XXX	499,500	500,000	1,389
0599999 - Bonds - U.S. Governments						2,262,030	2,300,000	2,566
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
957178-TH-9	Westbrook, ME Call 5.000% 04/01/29		10/20/2017	Morgan Stanley	XXX	619,915	500,000	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						619,915	500,000	0
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824-BL-3	Abbott Laboratories Call		03/22/2017	Taxable Exchange	XXX	200,226	200,000	2,835
075887-CD-9	Becton Dickinson & Co. 144A		12/29/2017	Taxable Exchange	XXX	238,632	200,000	
98385X-AM-8	XTO Energy Inc 6.750% 08/01/37		02/14/2017	Stifel Nicolaus & Co	XXX	960,911	700,000	2,100
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,399,769	1,100,000	4,935
8399997 - Bonds - Subtotals - Bonds - Part 3						4,281,714	3,900,000	7,500
8399998 - Bonds - Summary item from Part 5 for Bonds						318,310	300,000	3,543
8399999 - Bonds - Subtotals - Bonds						4,600,024	4,200,000	11,043
9999999 Totals						4,600,024	XXX	11,043

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	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 (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
Bonds - U.S. Governments																				
3133EG-2F-1	Federal Farm Credit Bank Call		04/17/2017	Call 100.0000		500,000	500,000	500,000	500,000				0		500,000			0	4,813	12/27/2024
38376V-SB-4	GNR 2010-21 NB 4.500% 01/20/37		05/01/2017	Paydown		74,502	74,502	76,178	74,629		(127)		(127)		74,502			0	768	01/20/2037
38376V-SB-4	GNR 2010-21 NB 4.500% 01/20/37		06/05/2017	Grange Mutual		52,828	52,651	53,835	52,740		(16)		(16)		52,724		104	104	1,014	01/20/2037
38378C-RT-6	GNR 2012-13 EG 2.000% 10/20/40		05/01/2017	Paydown		24,132	24,132	24,407	24,340		(208)		(208)		24,132			0	113	10/20/2040
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
38378D-VT-9	GNR 2012-36 MA 3.000% 06/20/39		05/01/2017	Paydown		17,556	17,556	18,686	18,394		(838)		(838)		17,556			0	121	06/20/2039
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
38378V-XZ-3	GNR 2013-119 TV 3.000% 08/20/43		05/01/2017	Paydown		7,217	7,217	7,361	7,295		(78)		(78)		7,217			0	54	08/20/2043
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
0599999 - Bonds - U.S. Governments						1,233,810	1,222,333	1,242,584	1,234,695	0	(1,505)	0	(1,505)	0	1,233,190	0	620	620	13,006	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
373384-DS-2	Georgia State Call 5.000% 08/01/23		08/01/2017	Call 100.0000		250,000	250,000	266,435	251,213		(1,213)		(1,213)		250,000			0	12,500	08/01/2023
373384-FL-5	Georgia State Call 5.000% 12/01/24		12/01/2017	Call 100.0000		500,000	500,000	538,820	504,400		(4,400)		(4,400)		500,000			0	25,000	12/01/2024
594610-T4-9	Michigan, State of Call		09/15/2017	Call 100.0000		250,000	250,000	267,670	251,570		(1,570)		(1,570)		250,000			0	13,125	09/15/2021
658256-VF-6	North Carolina State NC - GO Unltd		04/01/2017	Maturity		250,000	250,000	296,013	251,526		(1,526)		(1,526)		250,000			0	6,250	04/01/2017
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,250,000	1,250,000	1,368,938	1,258,708	0	(8,708)	0	(8,708)	0	1,250,000	0	0	0	56,875	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
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
085275-XV-2	Bernalillo County, New Mexico Call		08/01/2017	Call 100.0000		250,000	250,000	264,040	251,069		(1,069)		(1,069)		250,000			0	12,500	08/01/2021
346622-3A-9	Forsyth Cnty, NC Call 5.000% 07/01/24		07/01/2017	Call 100.0000		300,000	300,000	320,811	301,253		(1,253)		(1,253)		300,000			0	15,000	07/01/2024
353172-W5-4	Franklin Cnty, OH Call		12/01/2017	Call 100.0000		250,000	250,000	263,628	255,661		(5,661)		(5,661)		250,000			0	12,500	12/01/2021
719780-LV-8	Pickerington, Ohio Call		12/01/2017	Call 100.0000		300,000	300,000	315,567	309,915		(9,915)		(9,915)		300,000			0	15,000	12/01/2026
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,350,000	1,350,000	1,433,471	1,368,864	0	(18,864)	0	(18,864)	0	1,350,000	0	0	0	61,250	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		41,878	41,878	44,914	42,678		(801)		(801)		41,878			0	524	10/01/2018
312962-QG-1	FG B10455 5.000% 10/01/18		06/05/2017	Grange Mutual		129,005	126,311	135,468	128,726		(507)		(507)		128,218		786	786	2,702	10/01/2018
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		05/01/2017	Paydown		17,521	17,521	17,970	17,901		(381)		(381)		17,521			0	151	03/25/2041
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
3136AB-CS-0	FNR 2012-147 HV 3.500% 04/25/33		05/01/2017	Paydown		16,404	16,404	17,511	17,431		(1,028)		(1,028)		16,404			0	144	04/25/2033
3136AB-CS-0	FNR 2012-147 HV 3.500% 04/25/33		06/05/2017	Grange Mutual		887,572	837,700	894,245	890,182		(852)		(852)		889,330		(1,759)	(1,759)	12,542	04/25/2033
3136AD-MZ-9	FNR 2013-30 JA 1.500% 04/25/43		05/01/2017	Paydown		16,229	16,229	15,169	15,169		1,060		1,060		16,229			0	76	04/25/2043
3136AD-MZ-9	FNR 2013-30 JA 1.500% 04/25/43		06/05/2017	Grange Mutual		185,383	197,896	184,971	184,971				0		184,971		412	412	1,270	04/25/2043
3136AD-Y4-5	FNR 2013-43 MB 3.500% 05/25/33		05/01/2017	Paydown		28,637	28,637	30,159	30,079		(1,442)		(1,442)		28,637			0	238	05/25/2033
3136AD-Y4-5	FNR 2013-43 MB 3.500% 05/25/33		06/05/2017	Grange Mutual		358,898	343,656	361,913	360,957		43		43		361,000		(2,102)	(2,102)	5,145	05/25/2033
3136AM-4B-2	FNR 2015-18 NV 3.500% 01/25/30		05/01/2017	Paydown		17,442	17,442	18,514	18,435		(993)		(993)		17,442			0	153	01/25/2030
3136AM-4B-2	FNR 2015-18 NV 3.500% 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
31371M-VC-8	FNMA Pool 256311 6.000% 07/01/26		05/01/2017	Paydown		9,584	9,584	9,551	9,549		34		34		9,584			0	141	07/01/2026
31371M-VC-8	FNMA Pool 256311 6.000% 07/01/26		06/05/2017	Grange Mutual		103,544	91,367	91,053	91,040		1		1		91,041		12,503	12,503	2,345	07/01/2026
3137A0-EU-5	FHR 3687 B 4.000% 07/15/30		05/01/2017	Paydown		8,961	8,961	9,319	9,108		(147)		(147)		8,961			0	89	07/15/2030
3137A0-EU-5	FHR 3687 B 4.000% 07/15/30		06/05/2017	Grange Mutual		313,134	293,728	305,454	298,549		929		929		299,478		13,656	13,656	5,026	07/15/2030
3137A3-PN-3	FHR 3762 GM 3.500% 08/15/28		05/01/2017	Paydown		11,220	11,220	11,570	11,309		(89)		(89)		11,220			0	94	08/15/2028
3137A3-PN-3	FHR 3762 GM 3.500% 08/15/28		06/05/2017	Grange Mutual		9,721	9,676	9,978	9,752		(19)		(19)		9,733		(13)	(13)	145	08/15/2028
3137A5-WW-0	FHR 3786 WA 4.000% 12/15/28		05/01/2017	Paydown		39,040	39,040	40,128	39,646		(605)		(605)		39,040			0	341	12/15/2028
3137A5-WW-0	FHR 3786 WA 4.000% 12/15/28		06/05/2017	Grange Mutual		116,762	114,887	118,087	116,668		(86)		(86)		116,582		179	179	1,966	12/15/2028
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		05/01/2017	Paydown		7,398	7,398	7,652	7,565		(167)		(167)		7,398			0	46	10/15/2026
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		06/05/2017	Grange Mutual		82,303	81,227	84,010	83,062		(18)		(18)		83,044		(741)	(741)	869	10/15/2026
3137AG-YX-2	FHR 3940 PB 2.000% 02/15/41		05/01/2017	Paydown		29,976	29,976	29,676	29,711		265		265		29,976			0	133	02/15/2041
3137AG-YX-2	FHR 3940 PB 2.000% 02/15/41		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
3137AN-JP-1	FHR 4013 WY 1.861% 11/15/40		05/01/2017	Paydown		7,997	7,997	8,222	8,167		(170)		(170)		7,997			0	39	11/15/2040
3137AN-JP-1	FHR 4013 WY 1.861% 11/15/40		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
3137AY-WS-6	FHR 4170 JA 2.000% 11/15/32		05/01/2017	Paydown		17,053	17,053	16,978	16,985		67		67		17,053			0	81	11/15/2032
3137AY-WS-6	FHR 4170 JA 2.000% 11/15/32		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
3137BK-ZY-9	FHR 4503 BD 3.000% 10/15/40		06/05/2017	Grange Mutual		505,014	500,000	500,000	500,000				0		500,000		5,014	5,014	6,417	10/15/2040
31393V-GQ-8	FHR 2626 EM 4.500% 06/15/18		05/01/2017	Paydown		11,020	11,020	11,891	11,150		(130)		(130)		11,020			0	122	06/15/2018
31393V-GQ-8	FHR 2626 EM 4.500% 06/15/18		06/05/2017	Grange Mutual		19,403	19,190	20,707	19,417		(67)		(67)		19,350		53	53	369	06/15/2018
31395B-D7-5	FNR 2006-22 CE 4.500% 08/25/23		05/01/2017	Paydown		12,228	12,228	12,556	12,311		(84)		(84)		12,228			0	149	08/25/2023
31395B-D7-5	FNR 2006-22 CE 4.500% 08/25/23		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
31395W-4L-8	FHR 3003 LD 5.000% 12/15/34		05/01/2017	Paydown		2,917	2,917	3,063	3,017		(100)		(100)		2,917			0	34	12/15/2034
31395W-4L-8	FHR 3003 LD 5.000% 12/15/34		06/05/2017	Grange Mutual		22,306	20,787	21,826	21,499		(4)		(4)		21,495		811	811	445	12/15/2034
31397S-5N-0	FNR 2011-43B 3.500% 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
31398P-DU-0	FNR 2010-38 B 4.000% 04/25/25		05/01/2017	Paydown		27,463	27,463	28,635	27,799		(336)		(336)		27,463			0	263	04/25/2025

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	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 (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
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
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
31402C-4H-2	FNMA Pool 725424 5.500% 04/01/34		05/01/2017	Paydown		3,427	3,427	3,390	3,392		34		34		3,427			0	45	04/01/2034
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
31403B-4M-2	FNMA Pool 744328 5.000% 09/01/33		05/01/2017	Paydown		707	707	679	681		26		26		707			0	11	09/01/2033
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
31403D-GZ-6	FNMA Pool 745516 5.500% 05/01/36		05/01/2017	Paydown		1,305	1,305	1,303	1,303		2		2		1,305			0	17	05/01/2036
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
349288-BC-3	Fort Wayne, IN Call 5.250% 08/01/28		02/01/2017	Call 100.0000		250,000	250,000	258,068	250,093		(93)		(93)		250,000			0	6,563	08/01/2028
829594-ET-3	Sioux Falls, SD Call 5.000% 11/15/21		12/18/2017	Call 100.0000		250,000	250,000	262,850	251,307		(1,307)		(1,307)		250,000			0	13,646	11/15/2021
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						7,232,006	6,940,536	7,282,267	7,208,471	0	(14,837)	0	(14,837)	0	7,193,634	0	38,372	38,372	115,194	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
03027W-AJ-1	American Tower Trust REITS-144A-Call		06/05/2017	Grange Mutual		203,042	200,000	191,656	194,310		353		353		194,663		8,380	8,380	2,899	03/15/2023
049560-AH-8	Atmos Energy Corp NC 6.350% 06/15/17		06/05/2017	Grange Mutual		200,182	200,000	190,372	199,326		633		633		199,959		223	223	5,997	06/15/2017
067383-AA-7	C.R. Bard, Inc. Put 6.700% 12/01/26		12/29/2017	Taxable Exchange		240,174	200,000	203,074	202,090		(154)		(154)		201,936		38,239	38,239	13,400	12/01/2026
07274E-AG-8	Bayer US Finance 144A-NC		06/05/2017	Grange Mutual		307,461	300,000	300,600	300,492		(24)		(24)		300,468		6,993	6,993	6,666	10/08/2024
075887-AU-3	Becton Dickinson & Co. NC		06/19/2017	Call 106.2624		265,656	250,000	280,860	266,165		(509)		(509)		265,656			0	7,431	05/15/2019
122014-AJ-2	Burlington Resources Inc NC		06/05/2017	Grange Mutual		288,585	250,000	327,823	306,369		(2,215)		(2,215)		304,154		(15,569)	(15,569)	13,845	02/15/2026
12572Q-AE-5	CME Group Inc NC 3.000% 09/15/22		06/05/2017	Grange Mutual		309,754	300,000	299,073	299,439		39		39		299,477		10,277	10,277	6,500	09/15/2022
141781-AC-8	Cargill Inc 144A-NC 7.375% 10/01/25		06/05/2017	Grange Mutual		508,143	400,000	538,760	531,711		(5,622)		(5,622)		526,089		(17,946)	(17,946)	19,994	10/01/2025
14309U-AA-0	Carlyle Holdings Finance 144A		06/05/2017	Grange Mutual		409,312	400,000	422,832	415,081		(967)		(967)		414,114		(4,803)	(4,803)	13,089	02/01/2023
151020-AH-7	Celgene Corp NC 3.250% 08/15/22		06/05/2017	Grange Mutual		308,806	300,000	292,605	294,849		356		356		295,205		13,601	13,601	7,854	08/15/2022
171340-AH-5	Church & Dwight Co Inc NC		06/05/2017	Grange Mutual		356,263	350,000	339,154	341,249		591		591		341,840		14,423	14,423	6,820	10/01/2022
178566-AC-9	City National Corp NC 5.250% 09/15/20		06/05/2017	Grange Mutual		272,821	250,000	281,590	268,630		(2,031)		(2,031)		266,599		6,222	6,222	9,479	09/15/2020
202795-JH-4	Commonwealth Edison Company Call		06/05/2017	Grange Mutual		482,788	500,000	500,000	500,000		0		0		500,000		(17,212)	(17,212)	6,021	06/15/2026
22541L-AE-3	Credit Suisse First Boston		06/05/2017	Grange Mutual		556,850	400,000	536,140	535,384		(2,685)		(2,685)		532,699		24,151	24,151	25,333	07/15/2032
26884T-AA-0	ERAC USA Finance Company 144A-NC		06/05/2017	Grange Mutual		272,592	250,000	265,160	257,170		(755)		(755)		256,414		16,178	16,178	8,896	10/01/2020
302508-AQ-9	FMR LLC 144A-NC 7.570% 06/15/29		06/05/2017	Grange Mutual		333,657	250,000	311,558	302,365		(1,288)		(1,288)		301,078		32,579	32,579	8,937	06/15/2029
33803W-AA-7	Fishers Lane Assoc LLC 144A		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
372917-AS-3	Genzyme Corp NC 5.000% 06/15/20		06/05/2017	Grange Mutual		271,959	250,000	280,218	266,294		(1,919)		(1,919)		264,375		7,584	7,584	5,903	06/15/2020
375558-AQ-6	Gilead Sciences Inc NC		06/05/2017	Grange Mutual		271,830	250,000	257,283	253,676		(340)		(340)		253,336		18,493	18,493	7,625	04/01/2021
40414L-AK-5	HCP Inc Call 4.200% 03/01/24		06/05/2017	Grange Mutual		261,673	250,000	257,730	257,325		(397)		(397)		256,928		4,745	4,745	7,992	03/01/2024
427866-AL-2	Hershey Foods Co 7.200% 08/15/27		06/05/2017	Grange Mutual		326,663	250,000	347,880	344,899		(3,259)		(3,259)		341,640		(14,977)	(14,977)	14,500	08/15/2027
48203R-AF-1	Juniper Networks NC 4.600% 03/15/21		06/05/2017	Grange Mutual		213,272	200,000	214,942	207,867		(743)		(743)		207,124		6,147	6,147	6,644	03/15/2021
48248N-AA-8	KKR Group Finance Co 144A-NC		06/05/2017	Grange Mutual		337,835	300,000	322,941	311,271		(1,174)		(1,174)		310,098		27,737	27,737	13,069	09/29/2020
494368-AS-2	Kimberly Clark NC 6.375% 01/01/28		06/05/2017	Grange Mutual		374,711	300,000	376,929	370,266		(2,234)		(2,234)		368,032		6,679	6,679	17,744	01/01/2028
505588-BJ-1	Laclede Gas Co Call 3.400% 08/15/23		06/05/2017	Grange Mutual		255,507	250,000	249,408	249,586		24		24		249,610		5,896	5,896	6,847	08/15/2023
512807-AN-8	Lam Research Corp Call		06/05/2017	Grange Mutual		259,292	250,000	248,623	248,828		52		52		248,880		10,412	10,412	6,861	03/15/2025
585055-BT-2	Medtronic Inc 4.375% 03/15/35		06/05/2017	Grange Mutual		216,390	200,000	222,054	221,812		(365)		(365)		221,447		(5,057)	(5,057)	6,319	03/15/2035
608190-AJ-3	Mohawk Industries Call		06/05/2017	Grange Mutual		310,835	300,000	306,606	306,566		(430)		(430)		306,136		4,699	4,699	9,753	02/01/2023
693476-BB-8	PNC Funding Corp NC 5.625% 02/01/17		02/01/2017	Maturity		100,000	100,000	100,622	100,007		(7)		(7)		100,000			0	2,813	02/01/2017
696429-AC-3	Pall Corp NC 5.000% 06/15/20		06/05/2017	Grange Mutual		272,251	250,000	257,030	253,008		(346)		(346)		252,663		19,588	19,588	5,903	06/15/2020
712704-AA-3	People's United Financial Call		06/05/2017	Grange Mutual		302,279	293,000	294,324	294,131		(76)		(76)		294,055		8,225	8,225	5,318	12/06/2022
718546-AK-0	Phillips 66 Call 4.650% 11/15/34		06/05/2017	Grange Mutual		318,077	300,000	323,109	322,874		(393)		(393)		322,481		(4,404)	(4,404)	7,750	11/15/2034
73102Q-AA-4	Polar Tankers Inc 144A-NC		06/05/2017	Grange Mutual		114,025	100,000	88,427	89,855		100		100		89,956		24,070	24,070	3,389	05/10/2037
74052B-AA-5	Premier Health Partners Call		06/05/2017	Grange Mutual		334,226	350,000	320,604	320,665		1,056		1,056		321,721		12,505	12,505	5,660	11/15/2026
741503-AW-6	Priceline.com Inc Call		06/05/2017	Grange Mutual		257,678	250,000	252,138	251,830		(85)		(85)		251,745		5,933	5,933	6,590	03/15/2025
744482-BJ-8	Public Service New Hampshire NC		06/05/2017	Grange Mutual		155,125	150,000	149,643	149,938		19		19		149,957		5,168	5,168	5,350	05/01/2018
790849-AJ-2	St. Jude Medical Inc Call		03/22/2017	Taxable Exchange		200,726	200,000	200,342	200,234		(8)		(8)		200,226		499	499	2,835	04/15/2023
863667-AF-8	Stryker Corp. Call 3.375% 05/15/24		06/05/2017	Grange Mutual		206,059	200,000	199,554	199,625		19		19		199,645		6,414	6,414	3,750	05/15/2024
869099-AH-4	Susquehanna Bancshares NC		06/05/2017	Grange Mutual		558,143	500,000	559,890	549,232		(3,413)		(3,413)		545,819		12,323	12,323	21,649	08/15/2022
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
913017-AT-6	United Technologies Corp NC		06/05/2017	Grange Mutual		264,967	200,000	257,902	254,115		(1,606)		(1,606)		252,510		12,457	12,457	11,316	08/01/2028
92826C-AE-2	Visa Inc Call 4.150% 12/14/35		06/05/2017	Grange Mutual		375,340	350,000	384,969	384,141		(570)		(570)		383,570		(8,230)	(8,230)	6,899	12/14/2035
957674-AD-6	Western Atlas Inc NC 8.550% 06/15/24		06/05/2017	Grange Mutual		259,339	200,000	278,976	257,730		(2,856)		(2,856)		254,874		4,465	4,465	8,075	06/15/2024

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	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 (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
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
03746A-AA-8	Apache Finance Canada NC		06/05/2017	Grange Mutual		267,187	200,000	232,884	224,700		(534)		(534)		224,166		43,021	43,021	7,319	12/15/2029
112585-AH-7	Brookfield Asset Man Inc Call	A	06/05/2017	Grange Mutual		358,889	350,000	355,250	354,903		(233)		(233)		354,670		4,219	4,219	12,444	01/15/2025
29250N-AB-1	Enbridge Inc NC 5.600% 04/01/17	A	04/01/2017	Maturity		100,000	100,000	97,664	99,918		82		82		100,000			0	2,800	04/01/2017
73755L-AF-4	Potash Corp -Saskatchewan NC	A	06/05/2017	Grange Mutual		215,351	200,000	208,512	202,489		(423)		(423)		202,066		13,285	13,285	7,222	05/15/2019
78012K-FG-7	Royal Bank Of Canada Call	A	06/05/2017	Grange Mutual		253,236	250,000	250,000	250,000				0		250,000		3,236	3,236	5,295	07/31/2023
893526-8Y-2	Trans-Canada Pipelines NC	A	06/05/2017	Grange Mutual		269,914	250,000	257,753	252,021		(403)		(403)		251,618		18,296	18,296	15,833	01/15/2019
01959E-AC-2	Allied World Assurance	C	06/05/2017	Grange Mutual		255,105	250,000	252,600	252,445		(98)		(98)		252,347		2,758	2,758	6,525	10/29/2025
05541V-AE-6	BG Energy Capital PLC 144A	D	06/05/2017	Grange Mutual		265,593	250,000	260,529	256,684		(551)		(551)		256,133		9,460	9,460	6,389	10/15/2021
055451-AQ-1	Billiton Financial NC 2.875% 02/24/22	D	03/09/2017	Redemption 102.4570		55,327	54,000	55,159	54,868		459		459		55,327			0	841	02/24/2022
055451-AQ-1	Billiton Financial NC 2.875% 02/24/22	D	06/05/2017	Grange Mutual		200,244	196,000	200,207	199,149		(245)		(245)		198,903		1,341	1,341	4,398	02/24/2022
126256-AC-8	CNOOC Finance NC 3.000% 05/09/23	D	06/05/2017	Grange Mutual		298,125	300,000	284,937	288,652		683		683		289,335		8,790	8,790	5,150	05/09/2023
256853-AA-0	Dolphin Energy LTD 144A-NC	D	06/05/2017	Grange Mutual		75,862	73,120	73,303	73,175		(9)		(9)		73,166		2,696	2,696	2,033	06/15/2019
55608J-AE-8	Macquarie Group Ltd 144A	D	06/05/2017	Grange Mutual		279,391	250,000	274,148	262,935		(1,258)		(1,258)		261,677		17,713	17,713	13,932	01/14/2021
606822-AD-6	Mitsubishi 3.850% 03/01/26	D	06/05/2017	Grange Mutual		314,887	300,000	314,556	313,679		(547)		(547)		313,132		1,755	1,755	8,791	03/01/2026
656531-AD-2	Statoil ASA NC 7.150% 11/15/25	D	06/05/2017	Grange Mutual		212,850	165,000	231,277	214,785		(2,087)		(2,087)		212,698		152	152	6,554	11/15/2025
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,594,805	15,231,120	16,409,164	16,204,666	0	(39,713)	0	(39,713)	0	16,164,953	0	429,851	429,851	492,433	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						27,660,621	25,993,989	27,736,423	27,275,404	0	(83,627)	0	(83,627)	0	27,191,778	0	468,843	468,843	738,757	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						321,905	300,000	318,310		0	(707)	0	(707)	0	317,603	0	4,302	4,302	7,930	XXX
8399999 - Bonds - Subtotals - Bonds						27,982,525	26,293,989	28,054,733	27,275,404	0	(84,334)	0	(84,334)	0	27,509,381	0	473,145	473,145	746,687	XXX
9999999 Totals						27,982,525	XXX	28,054,733	27,275,404	0	(84,334)	0	(84,334)	0	27,509,381	0	473,145	473,145	746,687	XXX

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
038222-AJ-4	Applied Materials Inc Call		01/17/2017	Huntington Investment Co.	06/05/2017	Grange Mutual	300,000	318,310	321,905	317,603		(707)		(707)			4,302	4,302	7,930	3,543
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							300,000	318,310	321,905	317,603	0	(707)	0	(707)	0	0	4,302	4,302	7,930	3,543
8399998 - Bonds - Subtotals - Bonds							300,000	318,310	321,905	317,603	0	(707)	0	(707)	0	0	4,302	4,302	7,930	3,543
9999999 Totals								318,310	321,905	317,603	0	(707)	0	(707)	0	0	4,302	4,302	7,930	3,543

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
JP MORGAN CHASE BANK, N.A. BROOKLYN, NEW YORK		0.000	0	0	2,134,886	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	2,134,886	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	2,134,886	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	0	0	2,134,886	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	877,926	4. April	1,624,364	7. July	964,658	10. October	1,155,153
2. February	620,024	5. May	1,910,342	8. August	657,390	11. November	659,592
3. March	485,579	6. June	823,060	9. September	1,044,450	12. December	2,134,886

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
8899999 Total Cash Equivalents						0	0	0

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	General - All Policyholders	100,346	98,391		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Ohio - All Policyholders	1,618,931	1,628,912		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,719,277	1,727,303	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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