



LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE

GRANGE LIFE INSURANCE COMPANY

NAIC Group Code	00267 (Current Period)	00267 (Prior Period)	NAIC Company Code	71218	Employer's ID Number	31-0739286
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States					
Incorporated/Organized	03/05/1968		Commenced Business	07/01/1968		
Statutory Home Office	671 South High Street (Street and Number)		Columbus, OH, US 43206-1066 (City or Town, State, County and Zip Code)			
Main Administrative Office	671 South High Street (Street and Number)		Columbus, OH, US 43206-1066 (City or Town, State, County and Zip Code)		614-445-2900 (Area Code) (Telephone Number)	
Mail Address	P.O. Box 1218 (Street and Number or P.O. Box)		Columbus, OH, US 43216-1218 (City or Town, State, County and Zip Code)			
Primary Location of Books and Records	671 South High Street (Street and Number)		Columbus, OH, US 43206-1066 (City or Town, State, County and Zip Code)		614-445-2900 (Area Code) (Telephone Number)	
Internet Web Site Address	www.grangeinsurance.com					
Statutory Statement Contact	Jeffrey Paul Siefker (Name)		614-593-4014			
	siefkerj@grangeinsurance.com (E-mail Address)		614-542-6043		(FAX Number)	

OFFICERS

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

OTHER OFFICERS

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

State of Ohio.....

ss

County of Franklin.....

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

Theresa Marie Mason
PresidentTeresa Jean Dalenta
EVP & CFOLaVawn Dee Coleman
EVP & Secretary

a. Is this an original filing? Yes [X] No []

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

08/09/2018

Subscribed and sworn to before me this
9 day of August, 2018Teresa J. Burchwell, Notary Public
04/28/2022

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	299,958,602		299,958,602	322,855,683
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	781	781	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 (\$ 8,239,013), cash equivalents (\$ 13,828,645) and short-term investments (\$ 0)	22,067,658		22,067,658	16,633,826
6. Contract loans (including \$ premium notes)	12,212,609		12,212,609	11,907,704
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities	21,985,661		21,985,661	69,341
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	356,225,311	781	356,224,530	351,466,554
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	2,334,155		2,334,155	3,039,525
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	43,712,221		43,712,221	42,541,966
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	12,137,137		12,137,137	10,834,242
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	627,105		627,105	303,956
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	135,197		135,197	28,285
18.2 Net deferred tax asset	9,107,226	5,200,007	3,907,219	3,958,433
19. Guaranty funds receivable or on deposit			0	0
20. Electronic data processing equipment and software	176,583	174,316	2,267	3,968
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates			0	0
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	1,446,569	1,435,688	10,881	10,881
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	425,901,504	6,810,792	419,090,712	412,187,810
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	425,901,504	6,810,792	419,090,712	412,187,810
DETAILS OF WRITE-INS				
1101.			0	0
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. Receivable for Agent Loans	360,521	360,521	0	0
2502. Premium Tax Credits	823,892	813,011	10,881	10,881
2503. Interest Maintenance Reserve	262,156	262,156	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)	1,446,569	1,435,688	10,881	10,881

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ less \$ included in Line 6.3 (including \$ Modco Reserve)	321,452,015	310,919,970
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	308,028	331,413
3. Liability for deposit-type contracts (including \$ Modco Reserve)	250,233	268,662
4. Contract claims:		
4.1 Life	5,342,680	6,701,745
4.2 Accident and health	(5,109)	(6,404)
5. Policyholders' dividends \$ and coupons \$ due and unpaid	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	59,170	59,170
6.2 Dividends not yet apportioned (including \$ Modco)	0	0
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	411,044	370,274
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	2,733,727	3,402,004
9.4 Interest Maintenance Reserve	0	698,267
10. Commissions to agents due or accrued-life and annuity contracts \$ accident and health \$ and deposit-type contract funds \$,	486,581	775,558
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	1,055,405	1,516,905
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,366,441	1,769,671
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	489,434	478,014
17. Amounts withheld or retained by company as agent or trustee	0	0
18. Amounts held for agents' account, including \$ agents' credit balances	0	0
19. Remittances and items not allocated	213,153	158,890
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ and interest thereon \$	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,001,232	2,572,067
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	10,923,398	9,624,487
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	0	0
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	346,087,432	339,640,693
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	346,087,432	339,640,693
29. Common capital stock	1,893,750	1,893,750
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	67,031,250	67,031,250
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	4,078,280	3,622,117
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	71,109,530	70,653,367
38. Totals of Lines 29, 30 and 37	73,003,280	72,547,117
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	419,090,712	412,187,810
DETAILS OF WRITE-INS		
2501.	0	0
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	28,296,747	28,894,794	1,846,401
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	7,194,911	7,349,033	14,061,668
4. Amortization of Interest Maintenance Reserve (IMR)	76,559	310,977	1,202,130
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6. Commissions and expense allowances on reinsurance ceded	4,107,480	4,402,829	8,459,840
7. Reserve adjustments on reinsurance ceded	0	0	0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	2,229	1,574	8,736
9. Totals (Lines 1 to 8.3)	39,677,926	40,959,207	25,578,775
10. Death benefits	15,919,118	13,805,453	27,111,029
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12. Annuity benefits	133,153	1,989,687	2,133,592
13. Disability benefits and benefits under accident and health contracts	40,269	89,219	139,543
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	3,081,266	3,979,349	8,437,516
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	10,490,230	10,330,780	(34,316,629)
20. Totals (Lines 10 to 19)	29,664,036	30,194,488	3,505,051
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,059,935	4,821,389	8,635,298
22. Commissions and expense allowances on reinsurance assumed	67,997	68,908	147,023
23. General insurance expenses	6,187,181	6,418,460	12,510,520
24. Insurance taxes, licenses and fees, excluding federal income taxes	963,824	1,067,909	1,974,944
25. Increase in loading on deferred and uncollected premiums	(332,711)	(810,964)	(592,315)
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	0	0	616,794
28. Totals (Lines 20 to 27)	40,610,262	41,760,190	26,797,315
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(932,336)	(800,983)	(1,218,540)
30. Dividends to policyholders	24,911	26,207	58,956
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(957,247)	(827,190)	(1,277,496)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	78,699	0	(7,066)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(1,035,946)	(827,190)	(1,270,430)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$	(185,612)	85,398	5,478
35. Net income (Line 33 plus Line 34)	(850,334)	(741,792)	(1,264,952)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	72,547,117	71,346,081	71,346,081
37. Net income (Line 35)	(850,334)	(741,792)	(1,264,952)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$	0	13,663	13,663
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	283,871	107,263	(5,239,713)
41. Change in nonadmitted assets	(548,209)	400,298	4,326,562
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	1,570,835	(78,583)	237,911
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	0	0	0
48. Change in surplus notes	0	0	0
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	2,540,126
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	0	0	587,439
54. Net change in capital and surplus (Lines 37 through 53)	456,163	(299,151)	1,201,036
55. Capital and surplus as of statement date (Lines 36 + 54)	73,003,280	71,046,930	72,547,117
DETAILS OF WRITE-INS			
08.301. SERVICE FEES	2,229	1,574	8,736
08.302.	0	0	0
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,229	1,574	8,736
2701. Misc Deduction - Annuity related IMR	0	0	616,794
2702.	0	0	0
2703.	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	616,794
5301. Prior Period Adjustment	0	0	587,439
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	587,439

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	27,176,824	29,324,252	1,625,304
2. Net investment income.....	8,475,854	7,888,761	15,071,885
3. Miscellaneous income.....	4,109,709	4,404,403	10,391,909
4. Total (Lines 1 to 3).....	39,762,387	41,617,416	27,089,098
5. Benefit and loss related payments.....	22,484,318	29,194,268	42,098,913
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.....	12,432,644	13,785,981	23,781,929
8. Dividends paid to policyholders.....	24,911	173,550	353,890
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	0	119,259	195,000
10. Total (Lines 5 through 9).....	34,941,873	43,273,058	66,429,732
11. Net cash from operations (Line 4 minus Line 10).....	4,820,514	(1,655,642)	(39,340,634)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	39,730,189	54,491,282	75,310,389
12.2 Stocks.....	0	12,068,436	12,068,436
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.....	6	0	0
12.7 Miscellaneous proceeds.....	256,347	197,541	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	39,986,542	66,757,259	87,378,825
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	18,537,479	17,174,800	41,328,545
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.....	21,916,320	0	67,120
13.7 Total investments acquired (Lines 13.1 to 13.6).....	40,453,799	17,174,800	41,395,665
14. Net increase (or decrease) in contract loans and premium notes.....	304,905	(63,818)	105,076
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(772,162)	49,646,277	45,878,084
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(18,429)	(77,942)	(50,562)
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	1,403,909	(2,115,499)	(4,043,729)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	1,385,480	(2,193,441)	(4,094,291)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	5,433,832	45,797,194	2,443,159
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	16,633,826	14,190,667	14,190,667
19.2 End of period (Line 18 plus Line 19.1).....	22,067,658	59,987,861	16,633,826

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	47,715,847	47,847,652	95,034,319
3. Ordinary individual annuities	531,260	518,769	1,398,612
4. Credit life (group and individual)	0	0	0
5. Group life insurance	207,511	1,092,970	2,165,651
6. Group annuities	0	0	0
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	85,189	91,087	173,034
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	48,539,807	49,550,478	98,771,616
12. Deposit-type contracts	0	0	0
13. Total	48,539,807	49,550,478	98,771,616
DETAILS OF WRITE-INS			
1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Grange Life Insurance Company (Company) have been prepared in conformity with the *Accounting Practices and Procedures Manual* of the National Association of Insurance Commissioners (NAIC) and accounting practices prescribed or permitted by The Ohio Department of Insurance (Department).

The Net Income and Surplus amounts were as follows for the period ended June 30, 2018 and December 31, 2017, respectively. Failure of the amounts to add to totals is due to rounding or truncation.

<u>NET INCOME</u>		<u>State of Domicile</u>	<u>2018</u>	<u>2017</u>
(1) Company state basis (Pg 4, Line 35, Columns 1 & 3)		.....OH	\$.....(850,334.00)	\$....(1,264,952.00)
(4) NAIC SAP (1-2-3=4)		.....OH	\$.....(850,334.00)	....(1,264,952.00)
<u>SURPLUS</u>				
(5) Company state basis (Pg 3, Line 38, Columns 1 & 2)		.....OH	\$.....73,003,280.00	\$....72,547,117.00
(8) NAIC SAP (5-6-7=8)		.....OH	\$.....73,003,280.00	....72,547,117.00

2) Accounting Changes and Correction of Errors

The Company had no material changes in accounting principles or corrections of errors.

3) Business Combinations and Goodwill

NONE

4) Discontinued Operations

NONE

5) Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

NONE

B. Debt Restructuring

NONE

C. Reverse Mortgages

NONE

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
2. All securities during 2018 with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the other-than-temporary impairment:

NONE

3. Securities with a recognized other-than-temporary impairment currently held by the Company, where the present value of cash flows expected to be collected is less than the amortized cost basis of securities:

NONE

4. All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

- a. The aggregate amount of unrealized loss:

1. Less than 12 Months	\$	(1,392,908)
2. 12 Months or Longer	\$	(4,239,366)

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

1. Less than 12 Months	\$	32,035,626
2. 12 Months or Longer	\$	62,187,381

5. According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Repurchase Agreements and/or Securities Lending Transactions

	<u>Amortized Cost</u>	<u>FAIR VALUE</u>
Securities Lending		
(a) Open	\$.....0.00	\$.....0.00
(b) 30 Days or Less	\$.....0.00	\$.....0.00
(c) 31 to 60 Days	\$.....0.00	\$.....0.00
(d) 61 to 90 Days	\$.....0.00	\$.....0.00
(e) 91 to 120 Days	\$.....0.00	\$.....0.00
(f) 121 to 180 Days	\$.....0.00	\$.....0.00
(g) 181 to 365 Days	\$.....0.00	\$.....0.00
(h) 1 to 2 Years	\$.....0.00	\$.....0.00
(I) 2-3 Year	\$.....0.00	\$.....0.00
(j) Greater Than 3 Years	\$.....0.00	\$.....0.00
(k) Sub-Total	\$.....0.00	\$.....0.00
(l) Securities Received	\$.....0.00	\$.....0.00
(m) Total Collateral Reinvested	\$.....0.00	\$.....0.00

6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7) Investment Income

No significant change.

8) Derivative Instruments

NONE

9) Income Taxes

No significant change.

10) Information Concerning Parent, Subsidiaries, Affiliates, and Other Related Parties

A. Relationship with Parent, Subsidiaries and Affiliates:

1. On June 4, 2018, Grange Mutual Casualty Company (GMCC) entered into a definitive agreement to sell its wholly-owned interest in the Company to Kansas City Life Insurance Company (KCL). The sale transaction is pending approval by the Ohio Department of Insurance. As a part of the sale transaction and prior to the sale closing date, the Company will pay a dividend of \$30.0 million to GMCC. The dividend has been approved by the Ohio Department of Insurance and is expected to be paid on or around August 10, 2018. KCL will acquire all of the issued and outstanding stock of the Company for approximately \$77.2 million, and the sale is expected to close on October 1, 2018.
2. As part of the sales agreement discussed in 10(A)(1) above, ownership of Northview Insurance Agency, which is a wholly-owned noninsurance subsidiary of the Company, is expected to be transferred via dividend to GMCC on or around August 10, 2018.

11) Debt

NONE

12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

13) Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

14) Contingencies

No significant change.

15) Leases

NONE

16) Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

NONE

17) Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

NONE

B. Transfer and Servicing of Financial Assets

No significant change.

C. Wash Sales

NONE

NONE

F. State Transferable and Non-Transferable Tax Credits

NONE

G. Subprime Mortgage Related Risk Exposure

NONE

H. Retained Assets

NONE

22) Events Subsequent

NONE

23) Reinsurance

No significant change.

24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

NONE

25) Change in Incurred Losses and Loss Adjustment Expenses

NONE

26) Intercompany Pooling Arrangements

NONE

27) Structured Settlements

NONE

28) Health Care Receivables

NONE

29) Participating Policies

No significant change.

30) Premium Deficiency Reserves

NONE

31) Reserves for Life Contracts and Annuity Contracts

No significant change.

32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

	Amount	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
(1) With fair value adjustment					
(2) At book value less current surrender charge of 5% or more	\$ 0.00			\$ 0.00	.00
(3) At fair value					
(4) Total with adjustment or at fair value (total of 1 through 3)	\$ 0.00			\$ 0.00	.00
(5) At book value without adjustment (minimal or no charge or adjustment)	\$ 0.00			\$ 0.00	100.00
B. Not subject to discretionary withdrawal					
C. Total (gross: direct + assumed)	\$55,828,939.00			\$55,828,939.00	100.00
D. Reinsurance ceded	\$54,371,967.00			\$54,371,967.00	
E. Total (net) * (C) - (D)	\$1,456,972.00			\$1,456,972.00	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F.

Life & Accident & Health Annual Statement

	<u>Amount</u>
Exhibit 5, Annuities Section, Total (net):	\$1,206,739.00
Exhibit 5, Supplementary Contracts With Life Contingencies Section, Total (net):	
Exhibit 7, Deposit-Type Contracts, Line 14, Column 1:	\$250,233.00
Subtotal:	\$1,456,972.00

Separate Accounts Annual Statement:

Exhibit 3, Line 0299999, Column 2:	
Exhibit 3, Line 0399999, Column 2:	
Policyholder dividend and coupon accumulations	
Policyholder premiums	
Guaranteed interest contracts	
Other contract deposit funds	
Subtotal:	
Combined Total:	\$1,456,972.00

33) Premium and Annuity Considerations Deferred and Uncollected

No significant change.

34) Separate Accounts

NONE

35) Loss/Claim Adjustment Expenses

NONE

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

**PART 1 - COMMON INTERROGATORIES
GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []

If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] NA [X]
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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] NA [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... Yes [] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... Yes [] No [X]

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

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

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY**GENERAL INTERROGATORIES**

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

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

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

.....

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

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

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

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

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

.....

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 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.

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

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	\$.....0
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$.....0
16.3 Total payable for securities lending reported on the liability page	\$.....0

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

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

1 Name of Custodian(s)	2 Custodian Address
The Northern Trust Company.....	50 South La Salle Street Chicago, IL 60603.....

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 [X]

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
Crescent Capital Group LP.....	U.....
.....
.....

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 [X]

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 [X]

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
153966.....	Crescent Capital Group LP.....	549300L8Z46F3ZAWSB82.....	SEC-#801-71747.....	NO.....

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []

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

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:

- Documentation necessary to permit a full credit analysis of the security does not exist.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5*GI securities? Yes [] No []

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

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

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

NONE

10

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

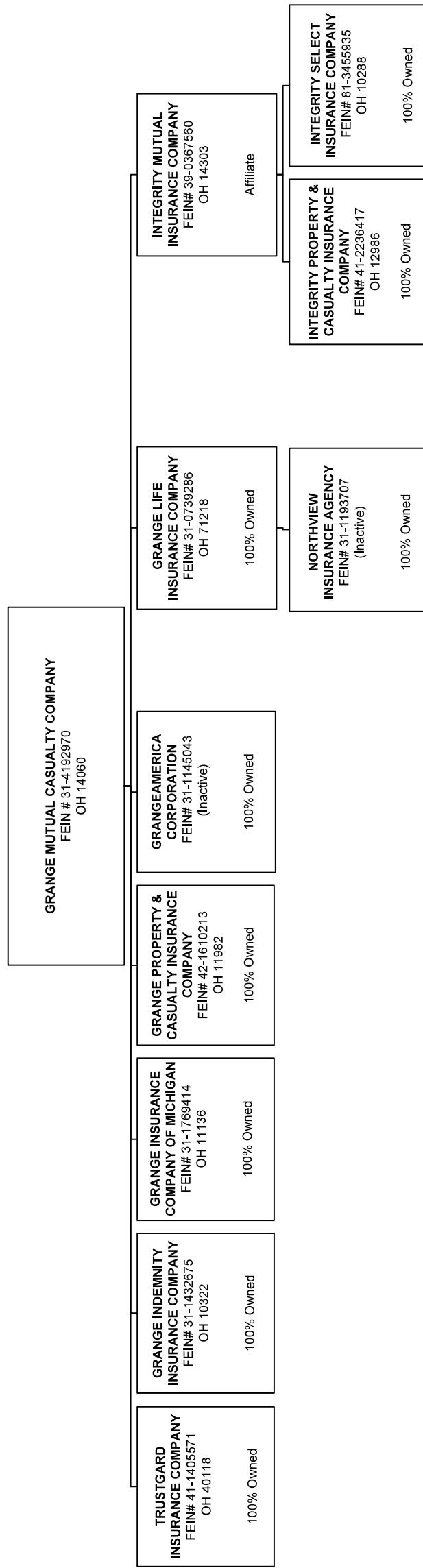
States, Etc.	Active Status (a)	Direct Business Only				
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama	AL	N .....	.78,086			.78,086
2. Alaska	AK	N	3,496			3,496
3. Arizona	AZ	N .....	.84,544			.84,544
4. Arkansas	AR	N .....	.25,835			.25,835
5. California	CA	N .....	.90,388		.474	.90,862
6. Colorado	CO	N .....	.37,612			.37,612
7. Connecticut	CT	N	7,590			7,590
8. Delaware	DE	N	4,752			4,752
9. District of Columbia	DC	N .....	.3,403			.3,403
10. Florida	FL	N .....	.406,980	.5,500	.285	.412,765
11. Georgia	GA	L	4,792,256	.1,510	.8,363	.4,802,129
12. Hawaii	HI	N	4,772			4,772
13. Idaho	ID	N	5,948			5,948
14. Illinois	IL	L	1,721,040	.13,300	.745	1,735,085
15. Indiana	IN	L	3,594,744	.19,000	.2,949	3,616,693
16. Iowa	IA	L .....	.94,537			.94,537
17. Kansas	KS	L .....	.15,478			.15,478
18. Kentucky	KY	L	5,482,585	.53,509	.17,889	.5,553,983
19. Louisiana	LA	N .....	.10,370			.10,370
20. Maine	ME	N	1,896			1,896
21. Maryland	MD	N .....	.29,507			.29,507
22. Massachusetts	MA	N .....	.10,106			.10,106
23. Michigan	MI	L	2,592,554	.60,204	.2,264	2,655,022
24. Minnesota	MN	L	287,592	.675		288,267
25. Mississippi	MS	N .....	.67,923			.67,923
26. Missouri	MO	L .....	.54,590			.54,590
27. Montana	MT	N	4,837			4,837
28. Nebraska	NE	N	6,417			6,417
29. Nevada	NV	N .....	.19,030			.19,030
30. New Hampshire	NH	N	5,257			5,257
31. New Jersey	NJ	N .....	.39,959			.39,959
32. New Mexico	NM	N	2,021			2,021
33. New York	NY	N .....	.18,509			.18,509
34. North Carolina	NC	N	134,184		.291	134,475
35. North Dakota	ND	N	2,653			2,653
36. Ohio	OH	L	19,381,558	.350,346	.40,824	.19,772,728
37. Oklahoma	OK	N .....	.15,930			.15,930
38. Oregon	OR	N .....	.7,346			.7,346
39. Pennsylvania	PA	L	1,370,287			1,370,287
40. Rhode Island	RI	N	2,960			2,960
41. South Carolina	SC	L	1,131,517		.154	1,131,671
42. South Dakota	SD	N .....	.935			.935
43. Tennessee	TN	L	4,834,882	.17,791	.10,220	.4,862,893
44. Texas	TX	N .....	.119,955			.119,955
45. Utah	UT	N .....	.8,770			.8,770
46. Vermont	VT	N .....	.1,854			.1,854
47. Virginia	VA	L .....	.578,646	.3,600	.504	.582,750
48. Washington	WA	N .....	.16,551			.16,551
49. West Virginia	WV	N .....	.50,332	.2,425	.227	.52,984
50. Wisconsin	WI	L .....	.654,654	.3,400		.658,054
51. Wyoming	WY	N .....	.1,316			.1,316
52. American Samoa	AS	N				0
53. Guam	GU	N				0
54. Puerto Rico	PR	N				0
55. US Virgin Islands	VI	N .....	.168			.168
56. Northern Mariana Islands	MP	N				0
57. Canada	CAN	N .....	.2,182			.2,182
58. Aggregate Other Alien	OT	XXX .....	.2,064	.0	.0	.2,064
59. Subtotal		XXX .....	.47,923,358	.531,260	.85,189	.48,539,807
90. Reporting entity contributions for employee benefits plans		XXX				0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX				0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX				0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX				0
94. Aggregate other amounts not allocable by State		XXX .....	.0	.0	.0	0
95. Totals (Direct Business)		XXX .....	.47,923,358	.531,260	.85,189	.48,539,807
96. Plus Reinsurance Assumed		XXX .....	.1,524,064			.1,524,064
97. Totals (All Business)		XXX .....	.49,447,422	.531,260	.85,189	.50,063,871
98. Less Reinsurance Ceded		XXX .....	.23,438,277	.531,260	.5,657	.23,975,194
99. Totals (All Business) less Reinsurance Ceded		XXX .....	.26,009,145	0	.79,532	.26,088,677
DETAILS OF WRITE-INS						
58001. GBR United Kingdom		XXX .....	.2,064			.2,064
58002.		XXX				0
58003.		XXX				0
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX .....	.0	.0	.0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)		XXX .....	.2,064	0	0	.2,064
9401.		XXX				0
9402.		XXX				0
9403.		XXX				0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX .....	.0	.0	.0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)		XXX	0	0	0	0

(a) Active Status Counts:

L – Licensed Or Charted – Licensed Insurance carrier or domiciled RRG 15 R – Registered – Non-domiciled RRGs 0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0 Q – Qualified – Qualified or accredited reinsurer 0
N – None of the above – Not allowed to write business in the state 42

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)			Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*	
00267	GRANGE MUTUAL CASUALTY GROUP	14060	31-4192970			GRANGE MUTUAL CASUALTY COMPANY	.OH.	UDP	GRANGE MUTUAL CASUALTY COMPANY	BOARD	.0.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	71218	31-0739286			GRANGE LIFE INSURANCE COMPANY	.OH.	RE	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	40118	41-1405571			TRUSTGARD INSURANCE COMPANY	.OH.	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	10322	31-1432675			GRANGE INDEMNITY INSURANCE COMPANY	.OH.	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	11136	31-1769414			GRANGE INSURANCE COMPANY OF MICHIGAN	.OH.	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	14303	39-0367560			INTEGRITY MUTUAL INSURANCE COMPANY	.WI	IA	GRANGE MUTUAL CASUALTY COMPANY	BOARD	.0.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	11982	42-1610213			GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	.OH	IA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	10288	81-3455935			INTEGRITY SELECT INSURANCE COMPANY	.WI	IA	INTEGRITY MUTUAL INSURANCE COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
00267	GRANGE MUTUAL CASUALTY GROUP	12986	41-2236417			INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	.WI	IA	INTEGRITY MUTUAL INSURANCE COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
		00000	31-1145043			GRANGEAMERICA	.OH	NIA	GRANGE MUTUAL CASUALTY COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
		00000	31-1193707			NORTHVIEW INSURANCE AGENCY	.OH	DS	GRANGE LIFE INSURANCE COMPANY	OWNERSHIP	.100.0	GRANGE MUTUAL CASUALTY COMPANY	N		
											.0.0				
											.0.0				
											.0.0				

→

Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.N/A

2.N/A

3.N/A

4.N/A

5.N/A

6.N/A

7.N/A

Bar Code:

1.  7 1 2 1 8 2 0 1 8 4 9 0 0 0 0 0 2

2.  7 1 2 1 8 2 0 1 8 3 6 5 0 0 0 0 2

3.  7 1 2 1 8 2 0 1 8 4 4 5 0 0 0 0 2

4.  7 1 2 1 8 2 0 1 8 4 4 6 0 0 0 0 2

5.  7 1 2 1 8 2 0 1 8 4 4 7 0 0 0 0 2

6.  7 1 2 1 8 2 0 1 8 4 4 8 0 0 0 0 2

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

7.



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE A – VERIFICATION

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

NONE

SCHEDULE B – VERIFICATION

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

NONE

SCHEDULE BA – VERIFICATION

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

NONE

SCHEDULE D – VERIFICATION

Bonds and Stocks		1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....		322,856,463	369,288,230
2. Cost of bonds and stocks acquired.....		18,537,479	41,328,545
3. Accrual of discount.....		121,861	305,222
4. Unrealized valuation increase (decrease).....		(627,512)	548,818
5. Total gain (loss) on disposals.....		40,337,156	87,378,825
6. Deduct consideration for bonds and stocks disposed of.....		686,014	1,218,765
7. Deduct amortization of premium.....			
8. Total foreign exchange change in book/adjusted carrying value.....			
9. Deduct current year's other-than-temporary impairment recognized.....		256,353	16,761
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....		350,614	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		299,959,383	322,856,463
12. Deduct total nonadmitted amounts.....		781	781
13. Statement value at end of current period (Line 11 minus Line 12).....		299,958,602	322,856,463

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	263,175,638	3,070,775	9,910,112	713,080	263,175,638	257,049,381	0	255,685,233
2. NAIC 2 (a).....	44,951,369	2,083,458	4,632,676	507,071	44,951,369	42,909,222	0	45,886,108
3. NAIC 3 (a).....	15,503,627	1,413,000	14,766,216	(2,150,411)	15,503,627	0	0	14,804,712
4. NAIC 4 (a).....	6,325,843	755,406	7,429,118	347,869	6,325,843	0	0	6,167,209
5. NAIC 5 (a).....	288,406	25,000	319,076	5,670	288,406	0	0	312,420
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	330,244,883	7,347,639	37,057,198	(576,721)	330,244,883	299,958,603	0	322,855,682
PREFERRED STOCK								
8. NAIC 1.....	0				0	0	0	0
9. NAIC 2.....	0				0	0	0	0
10. NAIC 3.....	0				0	0	0	0
11. NAIC 4.....	0				0	0	0	0
12. NAIC 5.....	0				0	0	0	0
13. NAIC 6.....	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	330,244,883	7,347,639	37,057,198	(576,721)	330,244,883	299,958,603	0	322,855,682

(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

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired	18,825,684	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	6	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals	4,997,045	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	13,828,645	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	13,828,645	0

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

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	10 NAIC Designation or Market Indicator ^(a)
Bonds - U.S. Governments									
38380A-A5-6..	GOVERNMENT NATIONAL MORTGAGE A 4..		.09/20/2016..	VARIOUS..	XXX..	.21,305	.21,305		1..
38380B-N2-7..	GOVERNMENT NATIONAL MORTGAGE A 3..		.10/26/2016..	VARIOUS..	XXX..	.46,490	.46,490		1..
38380B-N4-3..	GOVERNMENT NATIONAL MORTGAGE A 3..		.11/08/2016..	VARIOUS..	XXX..	.40,065	.40,065		1..
						107,860	107,860	0	XXX
0599999 - Bonds - U.S. Governments									
Bonds - U.S. Special Revenue									
.3136AG-RG-9..	FANNIE MAE 4.5..		.11/01/2016..	VARIOUS..	XXX..	.35,743	.35,743		.1FE..
3137BA-AN-2..	FREDDIE MAC 2.5..		.01/19/2017..	VARIOUS..	XXX..	.14,074	.14,074		1..
						49,817	49,817	0	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
Bonds - Industrial and Miscellaneous (Unaffiliated)									
.05545M-AA-0..	BBA US HOLDINGS INC 5.375 01/05/26..		.04/20/2018..	VARIOUS..	XXX..	.75,188	.75,000		3FE..
1248EP-BP-7..	CCO HLDGS LLC/CAP CORP 5.875 01/04/24..		.04/13/2018..	MERRILL LYNCH PIECE FENNER & SMITH..	XXX..	.103,125	.100,000		261..
.166754-AP-6..	CHEVRON PHILLIPS CHEM CO 3.4 01/12/26..		.04/11/2018..	PERSHING LLC..	XXX..	.986,780	.1,000,000		12,467..
.17302W-AA-6..	CITGO HOLDING INC 10.75 15/02/20..		.05/22/2018..	DEUTSCHE BANK SECURITIES INC..	XXX..	.133,875	.125,000		1,971..
.212015-AN-1..	CONTINENTAL RESOURCES 3.8 01/06/24..		.04/26/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	.120,938	.125,000		1,966..
.25470X-AW-5..	DISH DBS CORP 5.875 15/11/24..		.04/13/2018..	J.P. MORGAN SECURITIES LLC..	XXX..	.92,750	.100,000		2,481..
.268648-AN-2..	EMC CORP 3.375 01/06/23..		.06/27/2018..	VARIOUS..	XXX..	.187,625	.200,000		1,767..
.26969P-AA-6..	EAGLE MATERIALS INC 4.5 01/08/26..		.04/13/2018..	BREAN CAPITAL LLC..	XXX..	.947,600	.920,000		8,740..
.319963-BP-8..	FIRST DATA CORPORATION 7 01/12/23..		.05/01/2018..	MERRILL LYNCH PIECE FENNER & SMITH..	XXX..	.52,438	.50,000		1,478..
.336130-AA-7..	FIRST QUALITY FINANCE CO 4.625 15/05/21..		.05/24/2018..	WELLS FARGO BANK, N.A..	XXX..	.148,375	.150,000		231..
.38380J-XC-7..	GOVERNMENT NATIONAL MORTGAGE A 2.5..		.04/18/2018..	RBC CAPITAL MARKETS, LLC..	XXX..	.1,926,318	.1,996,832		3,051..
.404121-AG-0..	HCA INC 5.875 01/05/23..		.04/13/2018..	CREDIT SUISSE AG, NEW YORK BRANCH..	XXX..	.131,875	.125,000		3,386..
.44332P-AD-3..	HUB INTERNATIONAL LTD 7 01/05/26..		.04/18/2018..	MERRILL LYNCH PIECE FENNER & SMITH..	XXX..	.25,000	.25,000		5FE..
.45332J-AA-0..	RACKSPACE HOSTIN 8.625 15/11/24..		.05/02/2018..	VARIOUS..	XXX..	.101,406	.100,000		.4,007..
.46069P-BL-3..	INTERPUBLIC GROUP COS 4.2 15/04/24..		.04/13/2018..	STIFEL NICOLAUS & CO, INCORPORATED..	XXX..	.1,015,420	.1,000,000		233..
.527298-BF-9..	LEVEL 3 FINANCING INC 5.125 01/05/23..		.05/30/2018..	WELLS FARGO BANK, N.A..	XXX..	.73,688	.75,000		.961..
.53219L-AM-1..	LIFEPPOINT HEALTH INC 5.5 01/12/21..		.05/23/2018..	WELLS FARGO BANK, N.A..	XXX..	.50,375	.50,000		1,329..
.626738-AC-2..	MURPHY OIL USA INC 6 15/08/23..		.06/01/2018..	VARIOUS..	XXX..	.103,313	.100,000		.1,600..
.62957H-AC-9..	NABORS INDUSTRIES INC 5.5 15/01/23..		.05/25/2018..	MERRILL LYNCH PIECE FENNER & SMITH..	XXX..	.49,250	.50,000		.1,031..
.63938C-AB-4..	NAVIEN CORP 5.875 25/10/24..		.05/11/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	.124,063	.125,000		408..
.67077M-AA-6..	NUTRIEN LTD 6.5 15/05/19..	A..	.05/08/2009..	VARIOUS..	XXX..	(500)			2FE..
.683715-AA-4..	OPEN TEXT CORP 5.625 15/01/23..	A..	.05/10/2018..	BARCLAYS BANK PLC 196101..	XXX..	.51,750	.50,000		.930..
.785712-AA-0..	SABLE INTL FINANCE LTD 6.875 01/08/22..	D..	.05/11/2018..	THE BANK OF NEW YORK MELLON 4577400..	XXX..	.52,625	.50,000		.993..
.78573N-AA-0..	SABRE GLBL INC 5.375 15/04/23..		.05/14/2018..	VARIOUS..	XXX..	.127,188	.125,000		.310..
.78573N-AB-8..	SABRE GLBL INC 5.25 15/11/23..		.05/09/2018..	VARIOUS..	XXX..	.50,813	.50,000		.1,283..
.82967N-AS-7..	SIRIUS XM RADIO INC 6 15/07/24..		.05/09/2018..	VARIOUS..	XXX..	.179,625	.175,000		.3,058..
.85172F-AL-3..	SPRINGLEAF FINANCE CORP 5.625 15/03/23..		.05/09/2018..	BARCLAYS BANK PLC 196101..	XXX..	.99,500	.100,000		.875..
.87264A-AN-5..	T-MOBILE USA INC 6.375 01/03/25..		.04/27/2018..	MERRILL LYNCH PIECE FENNER & SMITH..	XXX..	.52,500	.50,000		.531..
.893647-AW-7..	TRANSDIGM INC 6 15/07/22..		.05/31/2018..	MERRILL LYNCH PIECE FENNER & SMITH..	XXX..	.101,500	.100,000		.2,317..
.950399-AB-1..	WELLTEC A/S 9.5 01/12/22..	D..	.05/15/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	.25,563	.25,000		.1,115..
						7,189,962	7,216,832		58,780..
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)									
8399997 - Subtotals - Bonds - Part 3									
						7,347,639	7,374,508		58,780..
8399999 - Subtotals - Bonds									
						7,347,639	7,374,508		58,780..
9999999 Totals									
						7,347,639	XXX		58,780..

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

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Foreign	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																					
36204D-5J-4..	Government National Mortgage A 6.5..	06/11/2018..	VARIOUS..	XXX..	.48,263	.46,196	.48,361	.46,963		.(135)			.(135)		.46,868		.1,395	.1,395	.1,582	.12/15/2023..	.1FE..
36205G-AD-3..	Government National Mortgage A 5..	06/11/2018..	VARIOUS..	XXX..	.46,335	.44,221	.44,304	.44,273		.(5)			.(5)		.44,268		.2,066	.2,066	.1,176	.01/15/2033..	.1..
38378C-RT-6..	GOVERNMENT NATIONAL MORTGAGE A 2..	06/01/2018..	MBS PAYDOWN..	XXX..	.19,273	.19,273	.19,492	.19,428		.(16)			.(16)		.19,273				.162	.10/20/2040..	.1..
38378D-BL-8..	GOVERNMENT NATIONAL MORTGAGE A 4..	06/01/2018..	MBS PAYDOWN..	XXX..	.11,674	.11,674	.12,706	.12,357		.(107)			.(107)		.11,674				.204	.09/20/2040..	.1..
38378G-CY-2..	GOVERNMENT NATIONAL MORTGAGE A 3..	06/01/2018..	MBS PAYDOWN..	XXX..	.21,704	.21,704	.22,749	.22,457		.(82)			.(82)		.21,704				.262	.11/20/2042..	.1..
0599999 - Bonds - U.S. Governments					147,248	143,066	147,612	145,478	0	(345)	0	(345)	0	143,787	0	3,461	3,461	3,386	XXX	XXX	
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
016140-MZ-5..	ALICE TX 3.9..	06/26/2018..	STEPHENS INC..	XXX..	.971,160	1,000,000	.972,250	.973,309		.497			.497		.973,806		.(2,646)	.(2,646)	.35,425	.02/01/2036..	.1FE..
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					971,160	1,000,000	972,250	973,309	0	497	0	497	0	973,806	0	(2,646)	(2,646)	35,425	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
31281B-MU-1..	Freddie Mac 4.5..	06/11/2018..	VARIOUS..	XXX..	.17,749	.17,526	.17,729	.17,716		.(18)			.(18)		.17,699		.50	.50	.422	.01/01/2036..	.1FE..
31281B-TW-0..	Freddie Mac 5..	06/11/2018..	VARIOUS..	XXX..	.15,399	.15,238	.15,612	.15,595		.(45)			.(45)		.15,598		.(200)	.(200)	.405	.11/01/2037..	.1..
31281H-SS-5..	FREDDIE MAC STRIP 3..	06/01/2018..	MBS PAYDOWN..	XXX..	.46,261	.46,261	.48,170	.47,793		.(93)			.(93)		.46,261				.565	.08/15/2042..	.1..
31281K-QY-3..	Freddie Mac 6..	06/11/2018..	VARIOUS..	XXX..	.59,080	.55,370	.55,335	.55,307		.2			.2		.55,308		.3,771	.3,771	.1,769	.05/01/2036..	.1FE..
31281K-CZ-3..	Freddie Mac 5.5..	06/11/2018..	MBS PAYDOWN..	XXX..	.1,606	.1,606	.1,599	.1,600		.0			.0		.1,606				.39	.12/01/2036..	.1FE..
31281K-WA-6..	Freddie Mac 5.5..	06/11/2018..	VARIOUS..	XXX..	.10,847	.10,556	.10,489	.10,493		.17			.17		.10,496		.351	.351	.307	.01/01/2037..	.1FE..
31281M-BW-9..	Freddie Mac 5.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.5,327	.5,327	.5,301	.5,302		.2			.2		.5,327				.126	.04/01/2035..	.1FE..
31281P-RY-1..	Freddie Mac 3.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.18,663	.18,663	.20,092	.19,878		.(85)			.(85)		.18,663				.270	.03/01/2032..	.1..
31281P-S2-0..	Freddie Mac 3.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.16,458	.16,458	.17,301	.17,174		.(54)			.(54)		.16,458				.242	.04/01/2032..	.1..
31292H-NB-6..	Freddie Mac 6..	06/11/2018..	VARIOUS..	XXX..	.13,142	.12,718	.12,541	.12,570		.17			.17		.12,577				.565	.01/01/2032..	.1..
31294M-AT-6..	Freddie Mac 4..	06/01/2018..	MBS PAYDOWN..	XXX..	.6,708	.6,708	.6,978	.6,901		.(27)			.(27)		.6,708				.114	.10/01/2025..	.1FE..
31335H-Q2-2..	Freddie Mac 6.5..	06/11/2018..	VARIOUS..	XXX..	.4,041	.4,144	.4,204	.4,164		.(6)			.(6)		.4,159		.(119)	.(119)	.139	.08/01/2021..	.1FE..
31335TK-G7-9..	FREDDIE MAC 6.6..	06/11/2018..	VARIOUS..	XXX..	.23,929	.22,443	.22,808	.22,543		.(12)			.(12)		.22,539		.1,391	.1,391	.776	.04/15/2029..	.1FE..
3136A7-ZV-7..	FANNIE MAE 3.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.31,546	.31,546	.32,354	.32,171		.(44)			.(44)		.31,546				.441	.03/25/2041..	.1..
3136A9-BL-1..	FANNIE MAE 3.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.11,167	.11,167	.11,257	.11,253		.(5)			.(5)		.11,167				.163	.10/25/2024..	.1FE..
31371J-Q7-2..	Fannie Mae 8..	06/11/2018..	VARIOUS..	XXX..	.1,677	.1,754	.1,755	.1,756		.(1)			.(1)		.1,755		.(79)	.(79)	.73	.09/01/2020..	.1FE..
31371J-S8-8..	Fannie Mae 7..	06/11/2018..	VARIOUS..	XXX..	.1,736	.1,814	.1,797	.1,803		.5			.5		.1,806		.(70)	.(70)	.66	.11/01/2020..	.1..
31371K-QA-7..	Fannie Mae 5.5..	06/11/2018..	VARIOUS..	XXX..	.80,371	.75,798	.74,939	.75,020		.81			.81		.75,064		.5,307	.5,307	.2,213	.01/01/2032..	.1..
31371L-DU-0..	Fannie Mae 4.5..	06/11/2018..	VARIOUS..	XXX..	.35,496	.34,575	.33,624	.34,038		.114			.114		.34,107		.1,389	.1,389	.814	.09/01/2023..	.1FE..
31371L-HE-2..	Fannie Mae 5..	06/11/2018..	VARIOUS..	XXX..	.31,250	.30,039	.29,983	.29,962		.16			.16		.29,972		.1,279	.1,279	.786	.12/01/2023..	.1FE..
31371L-HT-9..	Fannie Mae 4.5..	06/11/2018..	VARIOUS..	XXX..	.42,913	.41,754	.40,632	.41,076		.129			.129		.41,168		.1,744	.1,744	.987	.11/01/2023..	.1FE..
31371N-CM-5..	Fannie Mae 5.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.9,739	.9,739	.10,430	.10,248		.(57)			.(57)		.9,739				.236	.04/01/2027..	.1FE..
31371N-SQ-9..	Fannie Mae 5.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.4,697	.5,088	.4,971	.4,971		.(50)			.(50)		.4,697				.108	.02/01/2023..	.1..
3137A3-JW-0..	FREDDIE MAC 3.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.19,265	.19,265	.19,876	.19,648		.(42)			.(42)		.19,265				.0	.11/15/2025..	.1..
3137A5-WW-0..	FREDDIE MAC 4..	06/11/2018..	VARIOUS..	XXX..	.32,666	.32,851	.33,766	.33,240		.(314)			.(314)		.33,036		.(370)	.(370)	.659	.12/15/2028..	.1..
3137A8-XZ-6..	FREDDIE MAC 4.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.15,873	.15,873	.16,931	.16,427		.(134)			.(134)		.15,873				.309	.10/15/2039..	.1..
3137AG-CA-6..	FREDDIE MAC 2.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.10,015	.10,015	.10,358	.10,225		.(24)			.(24)		.10,015				.96	.10/15/2026..	.1..
3137AM-KF-7..	FREDDIE MAC 3..	06/01/2018..	MBS PAYDOWN..	XXX..	.38,474	.38,474	.38,474	.38,474		.0			.0		.38,474				.513	.02/15/2042..	.1FE..
3137AN-QF-5..	FREDDIE MAC 2.75..	06/01/2018..	MBS PAYDOWN..	XXX..	.3,926	.3,926	.3,994	.3,966		.(12)			.(12)		.3,926				.45	.04/15/2041..	.1..
3137AX-TP-8..	FREDDIE MAC 3..	06/01/2018..	MBS PAYDOWN..	XXX..	.289,138	.289,138	.287,331	.287,632		.141			.141		.289,138				.4,024	.02/15/2043..	.1FE..
3138L4-2C-6..	Fannie Mae 4.87..	06/01/2018..	MBS PAYDOWN..	XXX..	.3,131	.3,131	.3,131	.3,131		.3,577			.3,577		.3,131				.64	.09/01/2031..	.1FE..
3138L4-6B-4..	Fannie Mae 4.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.20,823	.20,823	.23,113	.22,964		.(84)			.(84)		.20,823				.391	.10/01/2033..	.1FE..
3138L6-ES-3..	Fannie Mae 4.45..	06/01/2018..	MBS PAYDOWN..	XXX..	.6,886	.6,886	.7,764	.7,712		.(31)			.(31)		.6,886				.129	.03/01/2034..	.1FE..
31393A-CF-2..	FANNIE MAE 4..	06/11/2018..	VARIOUS..	XXX..	.148,842	.147,028	.148,335	.147,455		.(39)			.(39)		.147,455		.1,405	.1,405	.1,405	.04/25/2033..	.1FE..
31393M-NW-9..	FREDDIE MAC 4..	06/01/2018..	MBS PAYDOWN..	XXX..	.17,155	.17,155	.17,610	.17,394		.(18)			.(18)		.17,155				.287	.03/15/2033..	.1FE..
31393V-MO-1..	FREDDIE MAC 4.5..	05/01/2018..	MBS PAYDOWN..	XXX..	.1,991	.1,991	.1,993	.1,986		.9			.9		.1,991				.33	.06/15/2018..	.1..
31395B-D7-5..	FANNIE MAE 4.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.19,200	.19,200	.19,715	.19,307		.(17)			.(17)		.19,200				.358	.08/25/2023..	.1..
31395E-YP-6..	FREDDIE MAC 5.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.12,233	.12,233	.12,417	.12,245		.(25)			.(25)		.12,233				.275	.08/15/2024..	.1FE..
31396J-2L-8..	FREDDIE MAC 5.5..	06/01/2018..	MBS PAYDOWN..	XXX..	.8,878	.8,878	.9,233	.9,010		.(14)			.(14)		.8,878				.210	.03/15/2026..	.1FE..
31398L-BJ-6..	FREDDIE MAC 4..	06/01/2018..	MBS PAYDOWN..	XXX..	.15,939	.15,939	.16,673	.16,403		.(54)			.(54)		.15,939				.269	.07/15/2039..	.1..
31402A-D6-0..	Fannie Mae 5..	06/11/2018..	VARIOUS..	XXX..	.21,823</td																

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STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11	12	13	14	15	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)
31411B-GM-9...	Fannie Mae 5.5...		06/11/2018...	VARIOUS...	XXX...	12,921	12,639	12,566	12,574	.5					12,578		.343	.343	.370	12/01/2036...	1FE...
31411J-3H-7...	Fannie Mae 5.5...		06/11/2018...	VARIOUS...	XXX...	50,149	47,967	47,495	47,551	.65					47,551		.2,599	.2,599	.1,365	03/01/2037...	1FE...
31416B-4A-3...	Fannie Mae 5.5...		06/11/2018...	VARIOUS...	XXX...	74,105	71,937	71,771	75,529	(791)					75,003		(899)	(899)	.2,066	01/01/2024...	1...
31417G-VK-9...	Fannie Mae 2.5...		06/01/2018...	MBS PAYDOWN...	XXX...	13,630	13,630	13,646	13,630	(1)					13,630		0	0	.153	06/01/2033...	1...
31417Y-2J-5...	Fannie Mae 4.5...		06/01/2018...	MBS PAYDOWN...	XXX...	16,835	16,835	17,740	17,619	(68)					16,835		0	0	.316	06/01/2031...	1FE...
31417Y-3N-5...	Fannie Mae 4...		06/01/2018...	MBS PAYDOWN...	XXX...	9,384	9,384	9,662	9,617	(20)					9,384		0	0	.160	07/01/2031...	1...
31417Y-TV-9...	Fannie Mae 4...		06/01/2018...	MBS PAYDOWN...	XXX...	9,292	9,292	9,583	9,529	(19)					9,292		0	0	.156	11/01/2030...	1...
31418A-E9-5...	Fannie Mae 3.5...		06/01/2018...	MBS PAYDOWN...	XXX...	15,521	15,521	16,428	16,287	(55)					15,521		0	0	.224	05/01/2032...	1...
31418A-EB-0...	Fannie Mae 3.5...		06/01/2018...	MBS PAYDOWN...	XXX...	12,961	12,961	13,627	13,523	(39)					12,961		0	0	.190	04/01/2032...	1...
31418A-TA-6...	Fannie Mae 2.5...		06/01/2018...	MBS PAYDOWN...	XXX...	23,626	23,626	24,439	24,326	(44)					23,626		0	0	.243	05/01/2033...	1...
31418B-TK-2...	Fannie Mae 3...		06/01/2018...	MBS PAYDOWN...	XXX...	98,287	98,287	100,713	100,534	(123)					98,287		0	0	.1,215	08/01/2035...	1...
49151E-4L-4...	KENTUCKY ST PROPERTY & BLDGS C 5.561...		06/21/2018...	FIRST TENNESSEE BANK N.A.	XXX...	1,051,100	1,000,000	1,000,000	1,000,000	0					1,000,000		.51,100	.51,100	.36,147	11/01/2022...	1FE...
491552-UY-9...	KENTUCKY ST TURNPIKE AUTH		06/21/2018...	FIRST TENNESSEE BANK N.A.	XXX...	533,010	500,000	500,000	500,000	0					500,000		.33,010	.33,010	.25,783	07/01/2025...	1FE...
564393-HQ-2...	MANSFIELD TX PARK FACS		06/26/2018...	STEPHENS INC	XXX...	1,662,856	1,675,000	1,710,962	1,707,612	(1,591)					1,706,021		(43,165)	(43,165)	.64,662	08/01/2041...	1FE...
57419R-D5-1...	DEV COR 4.25...		06/27/2018...	STIFEL NICOLAUS & CO., INCORPORATED	XXX...	1,065,773	1,115,000	1,085,832	1,087,561	775					1,088,335		(22,563)	(22,563)	.31,963	09/01/2031...	1FE...
57419R-D7-7...	ADMIN DE 3.797...		06/27/2018...	STIFEL NICOLAUS & CO., INCORPORATED	XXX...	1,428,525	1,500,000	1,500,000	1,500,000	0					1,500,000		(71,475)	(71,475)	.47,146	03/01/2039...	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					7,545,653	7,559,744	7,590,511	7,581,370	0	(2,669)	0	(2,669)	0	7,564,883	0	(19,231)	(19,231)	243,352	XXX	XXX	
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00101J-AF-3...	ADT CORP 3.5 15/07/22...		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	93,670	100,000	93,906	93,344	.334					94,241		(571)	(571)	.1,624	07/15/2022...	3FE...
001084-AQ-5...	AGCO CORP 5.875 01/12/21...		05/08/2018...	SECURITY CALLED BY ISSUER at 100.000...	XXX...	538,750	500,000	531,640	523,020	(2,068)					520,952		(20,952)	(20,952)	.51,561	12/01/2021...	3FE...
001546-AV-2...	AK STEEL CORP 6.375		06/28/2018...	VARIOUS...	XXX...	93,523	100,000	100,031	100,027	(1)					100,026		(6,503)	(6,503)	.3,905	10/15/2025...	4FE...
00164V-AD-5...	AMC NETWORKS INC 5		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	147,255	150,000	149,688	76,159	.50					149,646		(2,391)	(2,391)	.5,646	04/01/2024...	3FE...
00213M-AK-0...	APX GROUP INC 7.875		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	148,568	150,000	162,375	159,216	(1,800)					157,416		(8,848)	(8,848)	.6,923	12/01/2022...	4FE...
013817-AW-1...	ARCONIC INC 5.125		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	222,289	225,000	223,125	223,615	.80					223,695		(1,407)	(1,407)	.8,680	10/01/2024...	3FE...
013822-AB-7...	ALCOA NEDERLAND HOLDING 7		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	212,340	200,000	203,500	203,207	(85)					203,121		.9,219	.9,219	.10,578	09/30/2026...	3FE...
01877K-AB-9...	ALLIANCE PIPELINE LP		06/30/2018...	MBS PAYDOWN...	XXX...	51,429	51,429	56,443	56,443	(874)					51,429		0	0	0	12/31/2019...	2FE...
02005N-AV-2...	ALLY FINANCIAL INC 5.125		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	152,318	150,000	151,250	150,987	(64)					150,923		.1,395	.1,395	.5,808	09/30/2024...	3FE...
03938L-AP-9...	ARCELORMITTAL 7.25		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	211,677	185,000	184,488	184,689	(28)					184,661		.27,016	.27,016	.9,476	10/15/2039...	3FE...
043436-AN-4...	ASBURY AUTOMOTIVE GROUP 6		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	197,840	200,000	210,875	208,254	(560)					207,694		(9,854)	(9,854)	.6,567	12/15/2024...	4FE...
05545M-AA-0...	BBA US HOLDINGS INC 5.375		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	75,035	75,000	75,188	75,188	(6)					75,181		(147)	(147)	.739	05/01/2026...	3FE...
05568Y-AA-6...	BNSF RAILWAY CO 2007-1 P		04/01/2018...	MBS PAYDOWN...	XXX...	47,183	47,183	47,183	47,183	0					47,183		0	0	.1,415	04/01/2024...	1FE...
08580B-AA-4...	BERRY PETROLEUM CO LLC 7		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	51,210	50,000	50,000	50,000	0					50,000		1,210	1,210	.1,400	02/15/2026...	4FE...
093645-AH-2...	BLOCK COMMUNICATIONS INC		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	199,840	200,000	203,563	203,297	(162)					203,134		(3,294)	(3,294)	.12,108	02/15/2025...	3FE...
12008R-AJ-6...	BUILDERS FIRSTSOURCE INC		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	97,170	100,000	100,375	100,338	(33)					100,305		(3,135)	(3,135)	.4,703	09/01/2024...	4FE...
120111-BM-0...	STANDARD INDUSTRIES INC		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	197,340	200,000	203,188	202,734	(294)					202,439		(5,099)	(5,099)	.6,778	11/15/2024...	3FE...
12484EP-BM-4...	5.75 15/11/24...		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	48,898	50,000	50,000	50,000	0					50,000		(1,103)	(1,103)	.2,532	02/15/2026...	3FE...
12484EP-BP-7...	5.875 01/04/24...		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	100,295	100,000	103,125	103,125	(19)					103,106		(2,811)	(2,811)	.1,485	04/01/2024...	3FE...
12484EP-BR-3...	5.5 01/05/26...		06/28/2018...	GOLDMAN SACHS AND CO.	XXX...	82,329	85,000	87,975	87,851	(72)					87,779		(5,449)	(5,449)	.3,130	05/01/2026...	3FE...

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
									10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
12505J-AA-1..	CBL & ASSOCIATES LP 5.25 01/12/23.		05/01/2018..	CREDIT SUISSE AG, NEW YORK	XXX.	20,875	25,000	21,781		53			53		21,835		(960)	(960)	554	12/01/2023..	3FE..
12527G-AF-0..	CF INDUSTRIES INC 5.15 15/03/34..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	124,092	135,000	123,400	123,858		204			204		124,062	30	30	5,543	03/15/2034..	3FE..
126307-AQ-0..	CSC HOLDINGS LLC 5.5 15/04/27..		06/18/2018..	VARIOUS.	XXX.	195,031	200,000	200,000	200,000				0		200,000		(4,969)	(4,969)	6,283	04/15/2027..	3FE..
126650-BQ-2..	CVS PASS-THROUGH TRUST 6.943 10/01/30..		06/10/2018..	MBS PAYDOWN	XXX.	4,927	4,927	5,026	4,992		(3)		(3)		4,927		0	0	143	01/10/2030..	2FE..
126747-AA-4..	C&W SENIOR FINANCING DAC 6.875 15/09/27..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	143,880	150,000	150,000	150,000				0		150,000	(6,120)	(6,120)	9,052	09/15/2027..	3FE..	
126866-CB-4..	CABLEVISION SYSTEMS CORP 5.875 15/09/22..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	148,568	150,000	149,925	150,070		(7)		(7)		150,063	(1,495)	(1,495)	7,026	09/15/2022..	4FE..	
131347-CK-0..	CALPINE CORP 5.25 01/06/26..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	140,693	150,000	149,101	150,000		40		40		149,141	(8,449)	(8,449)	4,616	06/01/2026..	3FE..	
14161H-AJ-7..	CARDTRONICS INC 5.125 01/08/22..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	119,900	125,000	123,000	123,699		128		128		123,827	(3,927)	(3,927)	5,890	08/01/2022..	4FE..	
14161T-AA-0..	CARDTRONICS INC / USA 5.5 01/05/25..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	90,170	100,000	95,844	95,895		225		225		96,120	(5,950)	(5,950)	3,682	05/01/2025..	4FE..	
144577-AF-0..	CARRIZO OIL & GAS INC 7.5 15/09/20..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	21,088	21,000	21,683	21,358		(254)		(254)		21,104	(16)	(16)	1,254	09/15/2020..	4FE..	
146900-AM-7..	CASCADES INC 5.5 15/07/22..	A..	06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	74,471	75,000	75,000	75,000				0		75,000	(529)	(529)	3,976	07/15/2022..	3FE..	
151290-BU-6..	CEMEX SAB DE CV 7.75 16/04/26..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	215,590	200,000	226,281	195,969		(2,167)		(2,167)		221,520	(5,930)	(5,930)	11,022	04/16/2026..	3FE..	
156700-BA-3..	CENTURYLINK INC 7.5 01/04/24..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	51,335	50,000	49,969	49,974		2		2		49,975	1,360	1,360	2,823	04/01/2024..	4FE..	
163851-AD-0..	CHEMOURS CO 7 15/05/25..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	90,563	85,000	83,938	84,059		50		50		84,108	6,455	6,455	3,752	05/15/2025..	3FE..	
163851-AE-8..	CHEMOURS CO 5.375 15/05/27..		06/20/2018..	GOLDMAN SACHS AND CO.	XXX.	68,250	70,000	70,475			(14)		(14)		70,461	(2,211)	(2,211)	2,260	05/15/2027..	3FE..	
16411Q-AA-9..	CHEMIERE ENERGY PARTNERS 5.25 01/10/25..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	73,815	75,000	75,000	75,000				0		75,000	(1,185)	(1,185)	3,106	10/01/2025..	3FE..	
17302W-AA-6..	CITGO HOLDING INC 10.75 15/02/20..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	133,181	125,000	133,875			(531)		(531)		133,344	(163)	(163)	3,434	02/15/2020..	4FE..	
18538U-AC-0..	CLEARWATER SEAFOODS INC 6.875 01/05/25..	A..	06/25/2018..	RBC CAPITAL MARKETS, LLC	XXX.	95,625	100,000	100,438	100,409		(32)		(32)		100,377	(4,752)	(4,752)	4,507	05/01/2025..	4FE..	
20259B-AA-9..	COMMERZBANK AG 8.125 19/09/23..	D..	06/28/2018..	VARIOUS.	XXX.	171,501	150,000	175,125	166,856		(1,105)		(1,105)		165,751	5,750	5,750	8,768	09/19/2023..	2FE..	
210795-QB-9..	CONT'L AIRLINES 2012-2 A 4 29/04/26..		05/01/2018..	MBS PAYDOWN	XXX.	16,172	16,172	15,869	15,973		10		10		16,172	0	0	323	04/29/2026..	1FE..	
212015-AN-1..	CONTINENTAL RESOURCES 3.8 01/06/24..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	121,415	125,000	120,938			101		101		121,038	377	377	2,784	06/01/2024..	2FE..	
212015-AQ-4..	CONTINENTAL RESOURCES 4.9 01/06/44..		04/26/2018..	GOLDMAN SACHS AND CO.	XXX.	119,688	125,000	85,750	86,548		153		153		86,701	32,986	32,986	2,535	06/01/2044..	3FE..	
212015-AR-2..	CONTINENTAL RESOURCES 4.375 15/01/28..		04/16/2018..	BARCLAYS BANK PLC 196101	XXX.	125,063	125,000	123,125	50,000		8		8		123,133	1,930	1,930	1,969	01/15/2028..	3FE..	
21925A-AE-5..	CORNERSTONE CHEMICAL CO 6.75 15/08/24..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	121,463	125,000	125,425	125,406		(17)		(17)		125,389	(3,926)	(3,926)	7,570	08/15/2024..	4FE..	
221644-AA-5..	COTT HOLDINGS INC 5.5 01/04/25..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	72,690	75,000	75,000	75,000		0		0		75,000	(2,310)	(2,310)	3,105	04/01/2025..	4FE..	
225310-AG-6..	CREDIT ACCEPTANCE 6.125 15/02/21..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	200,840	200,000	208,125	204,147		(2,227)		(2,227)		201,921	(1,081)	(1,081)	10,787	02/15/2021..	4FE..	
226373-AL-2..	CRESTWOOD MIDSTREAM PART 6.25 01/04/23..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	219,397	215,000	222,900	221,994		(582)		(582)		221,411	(2,015)	(2,015)	10,115	04/01/2023..	4FE..	
23283P-AH-7..	CYRUSONE LP/CYRUSONE FIN 5.375 15/03/27..		05/22/2018..	WELLS FARGO BANK, N.A.	XXX.	100,750	100,000	100,000	100,000		0		0		100,000	750	750	3,718	03/15/2027..	3FE..	
23371D-AB-0..	DAE FUNDING LLC 5 01/08/24..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	119,588	125,000	122,938	50,000		100		100		123,038	(3,450)	(3,450)	3,851	08/01/2024..	3FE..	
235822-AB-9..	DANA FINANCING LUX SARL 5.75 15/04/25..	D..	06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	148,005	150,000	153,250	153,179		(216)		(216)		152,962	(4,957)	(4,957)	6,157	04/15/2025..	3FE..	
25272K-AK-9..	DELL INT LLC / EMC CORP 6.02 15/06/26..		06/27/2018..	VARIOUS.	XXX.	209,982	200,000	222,840	222,212		(976)		(976)		221,236	(11,255)	(11,255)	5,694	06/15/2026..	2FE..	
25470X-AW-5..	DISH DBS CORP 5.875 15/11/24..		06/18/2018..	GOLDMAN SACHS AND CO.	XXX.	89,250	100,000	92,750			152		152		92,902	(3,652)	(3,652)	3,509	11/15/2024..	4FE..	
25470X-AY-1..	DISH DBS CORP 7.75 01/07/26..		06/28/2018..	GOLDMAN SACHS AND CO.	XXX.	217,925	250,000	264,199	262,927		(574)		(574)		262,353	(44,428)	(44,428)	9,741	07/01/2026..	4FE..	

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STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
									11 Prior Year Book/Adjusted Carrying Value	12 Unrealized Valuation Increase/ Decrease)	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
256853-AA-0...	DOLPHIN ENERGY LTD 5.888 15/06/19...		06/15/2018...	MBS PAYDOWN, GOLDMAN SACHS AND CO.	XXX...	34,800	34,800	34,887		(7)		(7)		34,800			0	1,025	06/15/2019...	1FE...	
268648-AN-2...	EMC CORP 3.375 01/06/23 ENERGY TRANSFER EQUITY 5.875 15/01/24...		06/28/2018...	XXX...	186,910	200,000	187,625			157		157		187,782		(872)	(872)	2,269	06/01/2023...	3FE...	
29273V-AD-2...			06/28/2018...	XXX...	77,003	75,000	75,313	75,230		(17)		(17)		75,212		1,790	1,790	4,247	01/15/2024...	3FE...	
29444U-AP-1...	EQUINIX INC 5.75 01/01/25 ARCHROCK PARTNERS LP/FIN		06/28/2018...	XXX...	50,585	50,000	51,688	51,607		(41)		(41)		51,566		(981)	(981)	1,445	01/01/2025...	3FE...	
30227C-AB-3...	6 01/04/21...		06/28/2018...	XXX...	99,420	100,000	97,063	97,825		284		284		98,108		1,312	1,312	4,517	04/01/2021...	4FE...	
315620-AF-4...	5.25 15/04/23...	D	06/28/2018...	XXX...	100,670	100,000	100,000	100,000		0		0		100,000		670	670	3,748	04/15/2023...	3FE...	
319963-BP-8...	FIRST DATA CORPORATION 7 01/12/23...		06/28/2018...	XXX...	51,835	50,000	52,438			(193)		(193)		52,244		(409)	(409)	2,051	12/01/2023...	4FE...	
32008D-AA-4...	FIRST DATA CORPORATION 5 15/01/24...		06/28/2018...	XXX...	99,170	100,000	100,500			(46)		(46)		100,454		(1,284)	(1,284)	2,319	01/15/2024...	3FE...	
336130-AA-7...	FIRST QUALITY FINANCE CO 4.625 15/05/21...		06/28/2018...	XXX...	146,505	150,000	148,375			49		49		148,424		(1,919)	(1,919)	.906	05/15/2021...	4FE...	
336130-AB-5...	5 01/07/25...		05/24/2018...	WELLS FARGO BANK, N.A...	XXX...	70,750	75,000	76,719	76,670		(60)		(60)		76,610		(5,860)	(5,860)	3,417	07/01/2025...	4FE...
33803W-AA-7...	FISHERS LANE ASSOC LLC 3.666 05/08/30...		06/05/2018...	MBS PAYDOWN, MERRILL LYNCH PIECE FENNER	XXX...	12,208	12,208	12,523	12,483		(13)		(13)		12,208		0	186	08/05/2030...	1FE...	
34407D-AB-5...	15/10/21...	D	06/25/2018...	XXX...	103,500	100,000	101,516	101,021		(168)		(168)		100,853		2,647	2,647	4,463	10/15/2021...	3FE...	
347466-AE-4...	IRWIN LAND LLC 5.3 15/12/35...		06/15/2018...	MBS PAYDOWN, MERRILL LYNCH PIECE FENNER & SMITH	XXX...	14,473	14,473	14,214	14,252		.8		.8		14,473		0	.384	12/15/2035...	1FE...	
36164Y-AB-7...	GCP APPLIED TECHNOLOGIES 5.5 15/04/26...		04/11/2018...	XXX...	25,063	25,000	25,000			0		0		25,000		63	.63	.11	04/15/2026...	4FE...	
361841-AH-2...	GLP CAPITAL LP / FIN II 5.375 15/04/26...		06/28/2018...	XXX...	149,505	150,000	161,125	160,495		(537)		(537)		159,958		(10,453)	(10,453)	5,756	04/15/2026...	3FE...	
380355-AB-3...	GOREASY LTD 7.875 01/11/22 GOLDEN NUGGET INC 6.75	A	06/28/2018...	XXX...	79,815	75,000	75,000	75,000		0		0		75,000		4,815	4,815	3,954	11/01/2022...	3FE...	
38113Y-AE-9...	GOVERNMENT NATIONAL 15/10/24...		06/28/2018...	XXX...	99,420	100,000	99,004	99,035		.57		.57		99,093		.327	.327	4,819	10/15/2024...	5FE...	
38379U-6F-8...	MORTGAGE A 2.4...		06/01/2018...	MBS PAYDOWN,	XXX...	23,086	23,086	22,025			.14		.14		23,086		0	.92	.07/16/2050...	.1...	
38380J-XC-7...	MORTGAGE A 2.5...		06/01/2018...	MBS PAYDOWN, GREYSTAR REAL ESTATE PAR	XXX...	6,478	6,478	6,249			.3		.3		.6,478		0	.20	11/16/2048...	.1...	
39807U-AB-2...	5.75 01/12/25...		06/28/2018...	XXX...	72,690	75,000	75,000	75,000		0		0		75,000		(2,310)	(2,310)	.2,611	12/01/2025...	4FE...	
402635-AP-1...	GULFPORT ENERGY CORP 6.375 15/01/26...		06/28/2018...	XXX...	120,213	125,000	125,688	125,059		(34)		(34)		125,649		(5,437)	(5,437)	.5,777	01/15/2026...	4FE...	
404119-BQ-1...	HCA INC 5.25 15/04/25...		06/28/2018...	XXX...	125,525	125,000	134,625	133,261		(495)		(495)		132,766		(7,241)	(7,241)	.4,685	04/15/2025...	3FE...	
404119-BT-5...	HCA INC 5.25 15/06/26...		06/28/2018...	XXX...	252,556	250,000	259,000	258,193		(368)		(368)		257,825		(5,269)	(5,269)	.5,815	06/15/2026...	3FE...	
404121-AG-0...	HCA INC 5.875 01/05/23...		06/28/2018...	XXX...	129,275	125,000	131,875			(254)		(254)		131,621		(2,346)	(2,346)	.4,916	05/01/2023...	3FE...	
412690-AF-6...	HARRIS CORPORATION 4.4 8.375 15/08/22...		06/28/2018...	XXX...	97,920	100,000	104,906	104,697		(223)		(223)		104,473		(6,553)	(6,553)	.7,375	08/15/2022...	4FE...	
413875-AM-7...	SECURITY CALLED BY ISSUER at 100.000...		06/22/2018...	XXX...	1,037,847	1,000,000	1,018,640	1,006,577		(1,008)		(1,008)		1,005,569		(5,569)	(5,569)	.5,569	60,703	12/15/2020...	2FE...
421924-BK-6...	ENCOMPASS HEALTH CORP 5.75 01/11/24...		06/28/2018...	XXX...	50,210	50,000	50,875	50,795		(84)		(84)		50,711		(501)	(501)	.1,925	11/01/2024...	4FE...	
421924-BT-7...	ENCOMPASS HEALTH CORP 5.75 15/09/25...		06/28/2018...	XXX...	50,335	50,000	50,531	50,488		(19)		(19)		50,469		(134)	(134)	.2,292	09/15/2025...	4FE...	
428102-AA-5...	HESS INF PART / FIN CORP 5.625 15/02/26...		06/28/2018...	XXX...	74,940	75,000	75,000	75,000		0		0		75,000		(60)	(60)	.2,578	02/15/2026...	3FE...	
431318-AN-4...	HILCORP ENERGY 1/HILCORP 5 01/12/24...		06/28/2018...	XXX...	121,775	125,000	123,125	123,226		105		105		123,331		(1,556)	(1,556)	.3,663	12/01/2024...	3FE...	
440477-AD-1...	HORIZON PHARMA INC 6.625 01/05/23...		06/28/2018...	XXX...	85,251	85,000	87,763	86,997		(126)		(126)		86,871		(1,621)	(1,621)	.3,770	05/01/2023...	4FE...	
44053F-AA-8...	HORIZON PHARMA INC/HORIZ 8.75 01/11/24...		06/28/2018...	XXX...	53,523	50,000	52,438	52,256		(11)		(11)		52,245		1,277	1,277	.2,929	11/01/2024...	4FE...	
44332P-AD-3...	HUB INTERNATIONAL LTD 7 01/05/26...		04/18/2018...	XXX...	25,313	25,000	25,000			0		0		25,000		.313	.313	.313	05/01/2026...	5FE...	

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STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)			
									10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.									
444454-AD-4..	HUGHES SATELLITE SYSTEMS 5.25 01/08/26..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.69,878	.75,000	.75,000					.0		.75,000		.(5,123)	.(5,123)	.3,620	08/01/2026..	3FE..		
451102-AX-5..	CAHN ENTERPRISES/ FIN 6 01/08/20..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.101,295	.100,000	.99,188	.48,738		.86			.86		.99,761		.1,534	.1,534	.4,017	08/01/2020..	3FE..	
451102-BF-3..	CAHN ENTERPRISES/ FIN 5.875 01/02/22..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.100,420	.100,000	.96,250	.97,090					.318		.97,409		.3,011	.3,011	.5,402	02/01/2022..	3FE..	
451102-BJ-5..	6.25 01/02/22..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.51,023	.50,000	.50,000	.50,000					.0		.50,000		.1,023	.1,023	.2,873	02/01/2022..	3FE..	
45332J-AA-0..	RACKSPACE HOSTIN 8.625 15/11/24..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.100,475	.100,000	.101,406					.42		.101,365		.(890)	.(890)	.5,439	11/15/2024..	4FE..		
457153-AG-9..	INGRAM MICRO INC 5.45 15/12/24..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.98,778	.100,000	.100,156	.100,148		.(9)			.(9)		.100,138		.(1,360)	.(1,360)	.2,982	12/15/2024..	3FE..	
460599-AC-7..	INTERNATIONAL GAME TECH 6.5 15/02/25..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.206,340	.200,000	.215,000	.106,906					.762		.213,643		.(7,303)	.(7,303)	.7,114	02/15/2025..	3FE..	
46115H-AT-4..	INTREPID AVIATION GRP HL 26/06/24..	D	06/28/2018..	VARIOUS..	XXX..	.184,550	.200,000	.199,588	.101,115					.2		.199,513		.(14,963)	.(14,963)	.4,655	06/26/2024..	3FE..	
46122X-AA-1..	6.875 15/02/19..		05/31/2018..	JEFFERIES LLC..	XXX..	.98,875	.100,000	.102,313	.100,640					.640		.100,000		.(1,125)	.(1,125)	.5,519	02/15/2019..	4FE..	
466253-AA-9..	J2 CLOUD LLC/GLOBAL INC 6 15/07/25..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.176,173	.175,000	.175,000					.0				.175,000		.1,173	.1,173	.10,646	07/15/2025..	3FE..
47010B-AF-1..	JAGUAR LAND ROVER AUTOMO 4.5 01/10/27..	D	06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.44,773	.50,000	.50,000					.0				.50,000		.(5,228)	.(5,228)	.1,638	10/01/2027..	3FE..
50106G-AA-0..	KRONOS ACQUISITION HOLDI 9.15/08/23..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.68,190	.75,000	.75,000					.0				.75,000		.(6,810)	.(6,810)	.5,944	08/15/2023..	5FE..
50212Y-AB-0..	LPL HOLDINGS INC 5.75 15/09/25..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.121,463	.125,000	.128,750	.128,643		.(7)			.(7)		.128,636		.(7,173)	.(7,173)	.5,730	09/15/2025..	4FE..	
505742-AD-8..	LADDER CAP FIN LLLP/CORP 5.875 01/08/21..		06/25/2018..	DEUTSCHE BANK SECURITIES INC..	XXX..	.41,000	.40,000	.38,500	.39,027					.120		.39,148		.1,852	.1,852	.2,128	08/01/2021..	3FE..	
513075-BE-0..	LAMAR MEDIA CORP 5 01/05/23..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.75,878	.75,000	.76,781	.76,518		.99			.99		.76,419		.(541)	.(541)	.2,510	05/01/2023..	3FE..	
513075-BL-4..	LAMAR MEDIA CORP 5.75 01/02/26..		06/20/2018..	OPPENHEIMER AND CO., INC..	XXX..	.102,250	.100,000	.102,313	.101,982					.83		.101,899		.351	.351	.5,111	02/01/2026..	3FE..	
526057-BW-3..	LENNAR CORP 4.875 15/12/23..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.148,193	.150,000	.149,460	.149,592					.30		.149,622		.(1,430)	.(1,430)	.4,002	12/15/2023..	3FE..	
526057-CU-6..	LENNAR CORP 5 15/06/27..		04/13/2018..	VARIOUS..	XXX..	.147,688	.150,000	.149,072			.12			.12		.149,084		.(1,396)	.(1,396)	.2,524	06/15/2027..	3FE..	
527298-BF-9..	LEVEL 3 FINANCING INC 5.125 01/05/23..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.73,430	.75,000	.73,688			.20			.20		.73,708		.(277)	.(277)	.1,292	05/01/2023..	3FE..	
527298-BK-8..	LEVEL 3 FINANCING INC 5.375 15/01/24..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.63,486	.65,000	.65,488	.65,428					.67		.65,361		.(1,876)	.(1,876)	.3,368	01/15/2024..	3FE..	
527298-BM-4..	LEVEL 3 FINANCING INC 5.25 15/03/26..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.47,648	.50,000	.51,688	.51,632					.47		.51,585		.(3,937)	.(3,937)	.1,874	03/15/2026..	3FE..	
53219L-AM-1..	LIFEPOINT HEALTH INC 5.5 01/12/21..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.50,085	.50,000	.50,375					.25		.50,350		.(265)	.(265)	.1,612	12/01/2021..	3FE..		
53219L-AN-9..	LIFEPOINT HEALTH INC 5.875 01/12/23..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.99,295	.100,000	.101,250	.101,098					.129		.100,969		.(1,674)	.(1,674)	.3,443	12/01/2023..	3FE..	
53219L-AQ-2..	MDC HOLDINGS INC 5.5 05/04/20..		05/04/2018..	J.P. MORGAN SECURITIES LLC..	XXX..	.47,688	.50,000	.50,000					.0				.50,000		.(2,313)	.(2,313)	.1,396	05/01/2024..	3FE..
552676-AR-9..	M/I HOMES INC 5.625 15/01/24..		06/25/2018..	J.P. MORGAN SECURITIES LLC..	XXX..	.100,750	.100,000	.106,188	.105,707					.430		.105,277		.(4,527)	.(4,527)	.5,225	01/15/2024..	3FE..	
55305B-AQ-4..	MPT OPER PARTNERS/ FINL 5 01/08/25..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.46,835	.50,000	.50,000					.0				.50,000		.(3,165)	.(3,165)	.2,570	08/01/2025..	3FE..
55342U-AH-7..	MALL INCKRODT FIN/SB 4.875 15/10/27..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.142,755	.150,000	.148,250	.100,000					.51		.148,301		.(5,546)	.(5,546)	.5,854	10/15/2027..	3FE..	
561233-AB-3..	MALL INCKRODT FIN/SB 5.5 15/04/20..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.44,233	.45,000	.45,000					.0				.45,000		.(767)	.(767)	.1,566	04/15/2020..	4FE..
561233-AC-1..	MATCH GROUP INC 6.375 15/04/25..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.68,357	.85,000	.85,938	.85,729					.29		.85,700		.(17,343)	.(17,343)	.3,337	04/15/2025..	4FE..	
57665R-AB-3..	MEDMAX INC 5.25 01/12/23..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.104,420	.100,000	.107,250					.545		.106,705		.(2,285)	.(2,285)	.3,736	06/01/2024..	3FE..		
58502B-AA-4..	MELCO RESORTS FINANCE 4.875 06/06/25..		06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.122,556	.125,000	.125,938	.125,729					.86		.125,643		.(3,086)	.(3,086)	.3,846	12/01/2023..	3FE..	
58547D-AA-7..	MONITRONICS INTL INC 9.125 01/04/20..	D	06/28/2018..	GOLDMAN, SACHS AND CO.	XXX..	.118,023	.125,000	.124,313	.75,179					.18		.124,322		.(6,299)	.(6,299)	.3,487	06/06/2025..	3FE..	
609453-AG-0..	MOSAIC CO 5.45 15/11/33..		06/28/2018..	STIFEL NICOLAUS & CO, INCORPORATED	XXX..	.15,980	.25,000	.24,469	.24,614					.80		.24,693		.(8,713)	.(8,713)	.1,717	04/01/2020..	5FE..	
61945C-AD-5..	MOSAIC CO 5.45 15/11/33..		06/29/2018..	STIFEL NICOLAUS & CO, INCORPORATED	XXX..	.1,011,020	.1,000,000	.1,082,620	.1,077,217					.1,757		.1,075,461		.(64,441)	.(64,441)	.34,517	11/15/2033..	2FE..	

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 For eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)	
									10 Prior Year Book/Adjusted Carrying Value	11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
626717-AH-5..	MURPHY OIL CORP 6.875 15/08/24.		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	105,170	..100,000	..103,375	..102,727		(27)		(27)		..102,700		..2,470	..2,470	..6,054	08/15/2024..	3FE..
626717-AJ-1..	MURPHY OIL CORP 5.75 15/08/25.		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	99,420	..100,000	..100,000	..100,000				0		..100,000		(580)	(580)	..5,015	08/15/2025..	3FE..
626738-AC-2..	MURPHY OIL USA INC 6 15/08/23.		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	179,235	..175,000	..181,813	..77,721		(534)		(534)		..180,499		(1,264)	(1,264)	..6,246	08/15/2023..	3FE..
626738-AD-0..	MURPHY OIL USA INC 5.625 01/05/27.		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	24,543	..25,000	..25,000	..25,000				0		..25,000		(458)	(458)	..941	05/01/2027..	3FE..
62943W-AB-5..	NRG YIELD OPERATING LLC 5.375 15/08/24..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	99,639	..100,000	..100,000	..100,000				0		..100,000		(361)	(361)	..4,733	08/15/2024..	3FE..
62957H-AC-9..	NABORS INDUSTRIES INC 5.5 15/01/23..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	193,340	..200,000	..192,000	..142,931		617		617		..192,799		..541	..541	..9,228	01/15/2023..	3FE..
63938C-AB-4..	NAVIENT CORP 5.875 25/10/24..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	194,340	..200,000	..194,000	..70,632		273		273		..194,968		(628)	(628)	..4,390	10/25/2024..	3FE..
644274-AF-9..	NEW ENTERPRISE STONE & L 6.25 15/03/26..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	50,460	..50,000	..50,188			(10)		(10)		..50,178		..282	..282	..955	03/15/2026..	4FE..
644535-AF-3..	NEW GOLD INC 6.25 15/11/22..	A..	06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	201,840	..200,000	..203,719	..202,825		(348)		(348)		..202,477		(637)	(637)	..7,882	11/15/2022..	4FE..
651290-AR-9..	NEWFIELD EXPLORATION CO 5.375 01/01/26..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	127,400	..125,000	..133,375	..133,260		(458)		(458)		..132,802		(5,402)	(5,402)	..3,378	01/01/2026..	3FE..
65341E-AA-8..	NEXTEER AUTO GROUP LTD 5.875 15/11/21..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	102,920	..100,000	..100,875	..100,523		(93)		(93)		..100,430		..2,490	..2,490	..3,705	11/15/2021..	2FE..
65489D-AA-2..	MCALRENN FINANCE PLC 5.75 01/08/22..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	198,310	..200,000	..205,750	..205,750		(4,200)		(4,200)		..201,550		(3,240)	(3,240)	..10,925	08/01/2022..	4FE..
654902-AE-5..	NOVIA OYJ 4.375 12/06/27..	D..	05/01/2018.	J.P. MORGAN SECURITIES LLC.	XXX.	185,500	..200,000	..205,156	..205,004		(150)		(150)		..204,854		(19,354)	(19,354)	..3,427	06/12/2027..	3FE..
66977W-AQ-2..	NOVA CHEMICALS CORP 4.875 01/06/24..	A..	06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	47,398	..50,000	..50,000	..50,000				0		..50,000		(2,603)	(2,603)	..1,429	06/01/2024..	3FE..
66977W-AR-0..	NOVA CHEMICALS CORP 5.25 01/06/27..	A..	06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	70,440	..75,000	..75,000	..75,000				0		..75,000		(4,560)	(4,560)	..2,308	06/01/2027..	3FE..
67051X-AA-2..	NUFARM AUSTRALIA LIMITED 6.375 15/10/19..	D..	05/18/2018.	SECURITY CALLED BY ISSUER at 101,594..	XXX.	152,391	..150,000	..156,750	..152,438		(1,170)		(1,170)		..151,268		(1,268)	(1,268)	..8,049	10/15/2019..	4FE..
67059T-AD-7..	NUSTAR LOGISTICS LP 6.75 01/02/21..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	130,525	..125,000	..127,500	..126,193		(180)		(180)		..126,013		..4,512	..4,512	..7,758	02/01/2021..	3FE..
677071-AN-2..	OHANA MILITARY COMM LLC 5.558 01/10/36..		06/28/2018.	D. A. DAVIDSON AND CO. CITI GROUP GLOBAL MARKETS	XXX.	1,120,810	..1,000,000	..1,083,000	..1,075,111		(1,875)		(1,875)		..1,073,236		..47,574	..47,574	..41,839	10/01/2036..	1FE..
680665-AJ-5..	OLIN CORP 5.125 15/09/27..		04/27/2018.	OPEN TEXT CORP 5.625 INC.	XXX.	122,188	..125,000	..125,063	..125,059		(2)		(2)		..125,057		(2,869)	(2,869)	..4,022	09/15/2027..	3FE..
683715-AA-4..	OPEN TEXT CORP 5.875 15/01/23..	A..	06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	127,400	..125,000	..126,750	..75,000		(68)		(68)		..126,682		..718	..718	..5,371	01/15/2023..	3FE..
683715-AB-2..	OXFORD FIN LLC/CO-ISS II 01/06/26..	A..	06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	76,630	..75,000	..77,063	..76,887		(43)		(43)		..76,845		(215)	(215)	..2,583	06/01/2026..	3FE..
69145L-AA-2..	6.375 15/12/22..		06/28/2018.	PARK AEROSPACE HOLDINGS	XXX.	50,835	..50,000	..50,625	..50,621		(35)		(35)		..50,586		..249	..249	..1,709	12/15/2022..	4FE..
70014L-AA-8..	6.25 15/08/22..	D..	06/28/2018.	PARK AEROSPACE HOLDINGS	XXX.	49,273	..50,000	..50,063			(4)		(4)		..50,058		(786)	(786)	..999	08/15/2022..	3FE..
70014L-AB-6..	6.5 15/02/24..	D..	06/28/2018.	PEABODY ENERGY CORP 6	XXX.	198,840	..200,000	..207,500	..207,005		(504)		(504)		..206,500		(7,660)	(7,660)	..9,686	02/15/2024..	3FE..
70457L-AA-2..	31/03/22..		06/28/2018.	PINNACLE ENTERTAINMENT I	XXX.	25,480	..25,000	..25,000	..25,000				0		..25,000		..480	..480	..1,133	03/31/2022..	3FE..
72348Y-AA-3..	5.625 01/05/24..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	130,056	..125,000	..124,906	..124,917				5		..124,922		..5,134	..5,134	..4,707	05/01/2024..	4FE..
727493-AB-4..	5.625 01/05/23..		06/28/2018.	PLASTIPIAK HOLDINGS INC	XXX.	124,744	..125,000	..127,275	..126,876		(185)		(185)		..126,691		(1,947)	(1,947)	..4,335	05/31/2023..	4FE..
727610-AN-7..	6.25 15/10/25..		05/15/2018.	JEFFERIES LLC.	XXX.	48,375	..50,000	..50,406	..50,397		(11)		(11)		..50,397		(2,022)	(2,022)	..1,866	10/15/2025..	4FE..
731020-AA-4..	10/05/37..		06/25/2018.	BREAN CAPITAL LLC.	XXX.	1,120,140	..1,000,000	..993,750	..994,914		134		134		..995,048		..125,092	..125,092	..37,524	05/10/2037..	2FE..
737446-AK-0..	15/08/26..		06/22/2018.	WELLS FARGO BANK, N.A.	XXX.	93,750	..100,000	..99,813	..99,835				8		..99,843		(6,093)	(6,093)	..4,306	08/15/2026..	4FE..
74733V-AD-2..	01/03/26..		06/28/2018.	GOLDMAN, SACHS AND CO.	XXX.	95,670	..100,000	..101,188	..101,172				(61)		..101,111		(5,441)	(5,441)	..3,453	03/01/2026..	3FE..
761735-AT-6..	5.125 15/07/23..		06/28/2018.	REYNOLDS GRP ISS/REYNOLD	XXX.	49,335	..50,000	..50,125			(13)		(13)		..50,112		(777)	(777)	..1,189	07/15/2023..	4FE..
77714P-AB-5..	5.625 15/07/22..		06/28/2018.	SemGroup/Rose Rock Fin	XXX.	145,755	..150,000	..152,003	..150,971		(183)		(183)		..150,788		(5,033)	(5,033)	..8,133	07/15/2022..	4FE..
780099-CE-5..	6.125 15/12/22..	D..	06/28/2018.	ROYAL BK SCOTLND GRP PLC	XXX.	157,386	..150,000	..160,500	..156,863		(623)		(623)		..156,239		..1,147	..1,147	..5,028	12/15/2022..	3FE..

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
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	11	12	13	14	15	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)
780099-CH-8...	ROYAL BK SCOTLND GRP PLC 5.125 28/05/24...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	50,310	50,000	50,890	50,807	(55)		(55)			50,752	(442)	(442)	1,523	05/28/2024	3FE	
78412F-AP-9...	SESI LLC 7.125 15/12/21...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	116,921	115,000	100,106	103,707	1,056		1,056			104,763	12,158	12,158	4,484	12/15/2021	4FE	
78442F-AZ-1...	NAVENT CORP 5.625 01/08/33...	D	05/11/2018	GOLDMAN, SACHS AND CO.	XXX	107,813	125,000	114,531		117		117			114,648	(6,835)	(6,835)	5,547	08/01/2033	3FE	
78442F-ET-1...	NAVENT CORP 6.125 25/03/24...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	148,755	150,000	152,969	152,896	(199)		(199)			152,697	(3,942)	(3,942)	7,069	03/25/2024	3FE	
785712-AE-0...	SABLE INT'L FINANCE LTD 6.875 01/08/22...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	51,898	50,000	52,625		(29)		(29)			52,596	(699)	(699)	1,442	08/01/2022	3FE	
78573N-AA-0...	SABRE GBLB INC 5.375 15/04/23...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	151,380	150,000	152,563		(47)		(47)			152,516	(1,136)	(1,136)	2,396	04/15/2023	3FE	
78573N-AB-8...	SABRE GBLB INC 5.25 15/11/23...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	176,173	175,000	177,313	126,338	(13)		(13)			177,138	(966)	(966)	5,793	11/15/2023	3FE	
81180W-AL-5...	SEAGATE HDD CAYMAN 4.75 01/01/25...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	95,670	100,000	97,250	97,515		151		151		97,666	(1,996)	(1,996)	2,388	01/01/2025	3FE	
82845L-AA-8...	SILVERSEA CRUISE FINANCE 7.25 01/02/25...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	107,920	100,000	101,688	75,000	(46)		(46)			101,641	6,279	6,279	5,760	02/01/2025	4FE	
82967N-AS-7...	SIRIUS XM RADIO INC 6 15/07/24...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	178,798	175,000	179,625		(759)		(759)			178,866	(68)	(68)	4,871	07/15/2024	3FE	
82967N-AW-8...	SIRIUS XM RADIO INC 5.375 15/07/26...	D	05/09/2018	VARIOUS, MERRILL LYNCH PIECE FENNER & SMITH	XXX	73,750	75,000	75,000	75,000		0		0		75,000	(1,250)	(1,250)	3,232	07/15/2026	3FE	
82967N-BN-5...	SIRIUS XM RADIO INC 5 01/08/27...	D	04/25/2018	SPRINGLEAF FINANCE CORP	XXX	95,000	100,000	100,000	100,000		0		0		100,000	(5,000)	(5,000)	4,056	08/01/2027	3FE	
85172F-AL-3...	SPRINGLEAF FINANCE CORP 5.625 15/03/23...	D	06/28/2018	SPRINGLEAF FINANCE CORP	XXX	148,193	150,000	148,625		55		55			148,680	(487)	(487)	2,508	03/15/2023	4FE	
85172F-AM-1...	SPRINT CORP 7.125 6.875 15/03/25...	D	06/28/2018	SPRINT CORP	XXX	49,585	50,000	50,000		0		0			50,000	(415)	(415)	1,050	03/15/2025	4FE	
85207U-AH-8...	SUBURBAN PROPANE PARTNRS 15/06/24...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	148,755	150,000	149,625	149,670	21		21			149,690	(935)	(935)	5,848	06/15/2024	4FE	
864486-AH-8...	SUNOCO LP/FINANCE CORP 5.5 01/06/24...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	72,503	75,000	75,063	75,044	(5)		(5)			75,039	(2,537)	(2,537)	2,418	06/01/2024	4FE	
86765L-AH-0...	SUNOCO LP/FINANCE CORP 4.875 15/01/23...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	23,980	25,000	25,000		0		0			25,000	(1,020)	(1,020)	538	01/15/2023	3FE	
87264A-AN-5...	T-MOBILE USA INC 6.375 01/03/25...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	103,670	100,000	106,250	52,800	(467)		(467)			104,833	(1,163)	(1,163)	3,736	03/01/2025	3FE	
87264A-AS-4...	T-MOBILE USA INC 5.125 15/04/25...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	175,415	175,000	175,000	175,000		0		0		175,000	415	415	6,403	04/15/2025	3FE	
87264A-AV-7...	T-MOBILE USA INC 4.75 01/02/28...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	23,199	25,000	25,000		0		0			25,000	(1,801)	(1,801)	518	02/01/2028	3FE	
87305R-AH-2...	TTM TECHNOLOGIES INC 5.625 01/10/25...	D	04/27/2018	BARCLAYS BANK PLC 196101	XXX	24,500	25,000	25,000	25,000		0		0		25,000	(500)	(500)	832	10/01/2025	3FE	
878742-AW-5...	TECK RESOURCES LIMITED 6.25 15/07/41...	A	06/28/2018	TECK RESOURCES LIMITED	XXX	49,710	50,000	55,875	55,843	(66)		(66)			55,777	(6,067)	(6,067)	3,012	07/15/2041	3FE	
878742-AY-1...	TELECOM ITALIA SPA 5.303 3.75 01/02/23...	A	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	189,340	200,000	192,000	193,256	604		604			193,860	(4,520)	(4,520)	6,896	02/01/2023	3FE	
87927Y-AA-0...	TELENET HEALTHCARE CORP 30/05/24...	D	06/28/2018	VARIOUS, GOLDMAN, SACHS AND CO.	XXX	196,795	200,000	200,000	200,000		0		0		200,000	(3,205)	(3,205)	5,686	05/30/2024	3FE	
88033G-BU-3...	TELENET HEALTHCARE CORP 4.75 01/06/20...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	55,094	55,000	55,138	55,051	(10)		(10)			55,041	53	53	1,531	06/01/2020	3FE	
88033G-CP-3...	TOLL BROS. FINANCE CORP 01/01/22...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	104,170	100,000	106,625	105,244	(743)		(743)			104,502	(332)	(332)	3,771	01/01/2022	4FE	
88947E-AR-1...	TOWNSQUARE MEDIA INC 6.5 4.875 15/11/25...	D	06/15/2018	BARCLAYS BANK PLC 196101	XXX	169,750	175,000	175,281	175,228	(13)		(13)			175,216	(5,466)	(5,466)	5,071	11/15/2025	3FE	
892231-AA-9...	TRAVELPORT CORP 01/04/23...	D	06/27/2018	ROBERT W. BAIRD CO., INCORPORATED	XXX	90,875	100,000	100,938	100,146	(30)		(30)			100,115	(9,240)	(9,240)	4,821	04/01/2023	4FE	
893647-AW-7...	TRANSIGM INC 6 15/07/22...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	101,170	100,000	101,500		(1,485)		(1,485)			100,015	1,155	1,155	1,155	07/15/2022	4FE	
893830-BB-4...	TRANSEOCAN INC 8.375 15/12/21...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	106,920	100,000	92,000	94,726	564		564			95,290	11,630	11,630	4,583	12/15/2021	5FE	
89421U-AA-5...	TUTOR PERIN CORP 6.875 15/03/26...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	150,609	150,000	150,438		(22)		(22)			150,415	194	194	2,650	03/15/2026	4FE	
901109-AF-5...	UPC HOLDING BV 5.5 01/05/25...	D	06/28/2018	GOLDMAN, SACHS AND CO.	XXX	149,130	150,000	154,781	154,644	(123)		(123)			154,520	(5,390)	(5,390)	6,904	05/01/2025	3FE	
90320L-AG-2...	VARIOUS, 15/01/28...	D	06/07/2018	VARIOUS	XXX	182,000	200,000	200,000	200,000	0		0			200,000	(18,000)	(18,000)	7,043	01/15/2028	4FE	

E05.6

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

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

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

E05.7

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

NONE

Schedule DL - Part 2

NONE

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
PNC Bank.....Columbus, Ohio.....					7,375,074	5,565,250	8,154,851	XXX
Fifth Third Bank.....Cincinnati, Ohio.....					107,987	73,576	84,162	XXX
0199998 Deposits in depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	0	0	7,483,061	5,638,826	8,239,013	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	7,483,061	5,638,826	8,239,013	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total	XXX	XXX	0	0	7,483,061	5,638,826	8,239,013	XXX

STATEMENT AS OF JUNE 30, 2018 OF THE GRANGE LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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