



QUARTERLY STATEMENT
AS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
GRANGE LIFE INSURANCE COMPANY

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

OFFICERS

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

OTHER OFFICERS

DIRECTORS OR TRUSTEES

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

Theresa Marie Mason President	Teresa Jean Dalenta EVP & CFO	LaVawn Dee Coleman EVP & Secretary
Subscribed and sworn to before me this 9 day of August, 2018		a. Is this an original filing? Yes [X] No [] b. If no: 1. State the amendment number 2. Date filed 08/09/2018 3. Number of pages attached

Teresa 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	2	3	
	Assets	Nonadmitted Assets	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
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
6.3 Coupons and similar benefits (including \$ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	411,044	370,274
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 2,733,727 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 \$ 486,581 , accident and health \$ and deposit-type contract funds \$	486,581	775,558
11. Commissions and expense allowances payable on reinsurance assumed		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
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
15.2 Net deferred tax liability		0
16. Unearned investment income	489,434	478,014
17. Amounts withheld or retained by company as agent or trustee		0
18. Amounts held for agents' account, including \$ agents' credit balances		0
19. Remittances and items not allocated	213,153	158,890
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money \$ and interest thereon \$		0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,001,232	2,572,067
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		0
24.04 Payable to parent, subsidiaries and affiliates	10,923,398	9,624,487
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance		0
24.08 Derivatives	0	0
24.09 Payable for securities		0
24.10 Payable for securities lending		0
24.11 Capital notes \$ and interest thereon \$		0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	346,087,432	339,640,693
27. From Separate Accounts statement		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
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		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
36.2 shares preferred (value included in Line 30 \$)		0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	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
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	0	0
3101.		0
3102.		0
3103.		0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.		0
3402.		0
3403.		0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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) (excluding taxes of \$ transferred to the IMR)	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

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life		0	0
2. Ordinary life insurance	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
5. Group life insurance	207,511	1,092,970	2,165,651
6. Group annuities		0	0
7. A & H - group		0	0
8. A & H - credit (group and individual)		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
13. Total	48,539,807	49,550,478	98,771,616
DETAILS OF WRITE-INS			
1001.		0	
1002.		0	
1003.		0	
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)	0	0	0

1) Summary of Significant Accounting Policies

A. Accounting Practices

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

The Net Income and Surplus amounts were as follows for the period ended June 30, 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		
(b) 30 Days or Less	\$.....0.00	\$.....0.00
(c) 31 to 60 Days	\$.....0.00	\$.....0.00
(d) 61 to 90 Days		
(e) 91 to 120 Days		
(f) 121 to 180 Days		
(g) 181 to 365 Days		
(h) 1 to 2 Years		
(l) 2-3 Year		
(j) Greater Than 3 Years		
(k) Sub-Total	\$.....0.00	\$.....0.00
(l) Securities Received		
(m) Total Collateral Reinvested	<u>\$.....0.00</u>	<u>\$.....0.00</u>

6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

7) Investment Income

No significant change.

8) Derivative Instruments

NONE

9) Income Taxes

No significant change.

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

A. Relationship with Parent, Subsidiaries and Affiliates:

- 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.
- 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

18) Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

NONE

19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

NONE

20) Fair Value Measurements

- A. For assets and liabilities that are measured and reported at fair value in the statement of financial position after initial recognition, the valuation techniques and the inputs used to develop those measurements and for fair value measurements in the statement of financial position determined using significant unobservable inputs (Level 3), the effect of the measurements on earnings (or changes in net assets) for the period.
- (1) Fair Value Measurement at Reporting Date
- NONE
- (2) Fair Value Measurements in (Level 3) of the Fair Value

Description	Beginning Balance at 01/01/2018	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2018
a. Assets:										
Common Stock	0	0	0	0	0	0	0	0	0	0
Total Assets	0	0	0	0	0	0	0	0	0	0

- (3) The reporting entity's policy is to recognize transfers in and out as of the end of the reporting period.
- (4) As of June 30, 2018, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:
- Bonds--According to statutory accounting rules, fixed income securities with a rating of NAIC 1 thru 5 are reported at amortized cost. Securities with a rating of NAIC 6 are measured and reported at the lower of amortized cost or fair value on the statement of financial position. As of June 30, 2018, the Company did not have any bonds rated NAIC 6 and therefore did not report any securities at fair value.
- Parent, Subsidiaries, and Affiliates—The Company's investment in one subsidiary is measured and reported at fair value as of June 30, 2018 totaling \$0. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. Each subsidiary is in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent reserves for policyholder claims and benefits. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement, and result in disclosure at Level 3.
- (5) The Company does not have derivative assets or liabilities.
- B. The Company is not required to combine the fair value information disclosed under SSAP No. 100, since it is not practicable.
- C. Fair values for these types of financial instruments:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	\$ 296,973,272	\$ 299,958,602	\$	\$ 296,973,272	\$	\$
Common Stock	\$781	\$	\$	\$	\$	\$781
Money Market	\$ 13,828,638	\$ 13,828,638	\$ 13,828,638	\$	\$	\$

- D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Common Stock	\$781	N/A.....	N/A.....	Stock represents ownership of an insurance agency valued at original cost and reported as a subsidiary of the entity

21) Other Items

- A. Extraordinary items
- NONE
- B. Troubled Debt Restructuring: Debtors
- NONE
- C. Other Disclosures
- NONE
- D. Uncollectible Assets
- NONE
- E. Business Interruption Insurance Recoveries

- NONE
- F. State Transferable and Non-Transferable Tax Credits
- NONE
- G. Subprime Mortgage Related Risk Exposure
- NONE
- H. Retained Assets
- NONE

22) Events Subsequent

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.	
	<u>Amount</u>
Life & Accident & Health Annual Statement	
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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes ☐ No ☒
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes ☐ No ☒
- 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 ☒
- 4.2

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

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

5.

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

Yes ☐ No ☐ NA ☒
- If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2014
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2014
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

11/24/2015
- 6.4

By what department or departments?

OHIO
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes ☐ No ☐ NA ☒
- 6.6

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

Yes ☐ No ☐ NA ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☐ No ☒
- 8.4

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

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

GENERAL INTERROGATORIES

9.1

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

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

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

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [] No [X]

10.2

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

INVESTMENT

11.1

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

Yes [] No [X]

11.2

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

12.

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

13.

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

14.1

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

Yes [] No [X]

14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [] No [X]

15.2

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

Yes [] No []

If no, attach a description with this statement.

GENERAL INTERROGATORIES

16

For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$.....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	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	Complete Explanation(s)

17.3

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

Yes [] No [X]

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

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

17.5 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	2
Name of Firm or Individual	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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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:

- a.
- Documentation necessary to permit a full credit analysis of the security does not exist.
- b.
- Issuer or obligor is current on all contracted interest and principal payments.
- c.
- 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

[illegible]

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

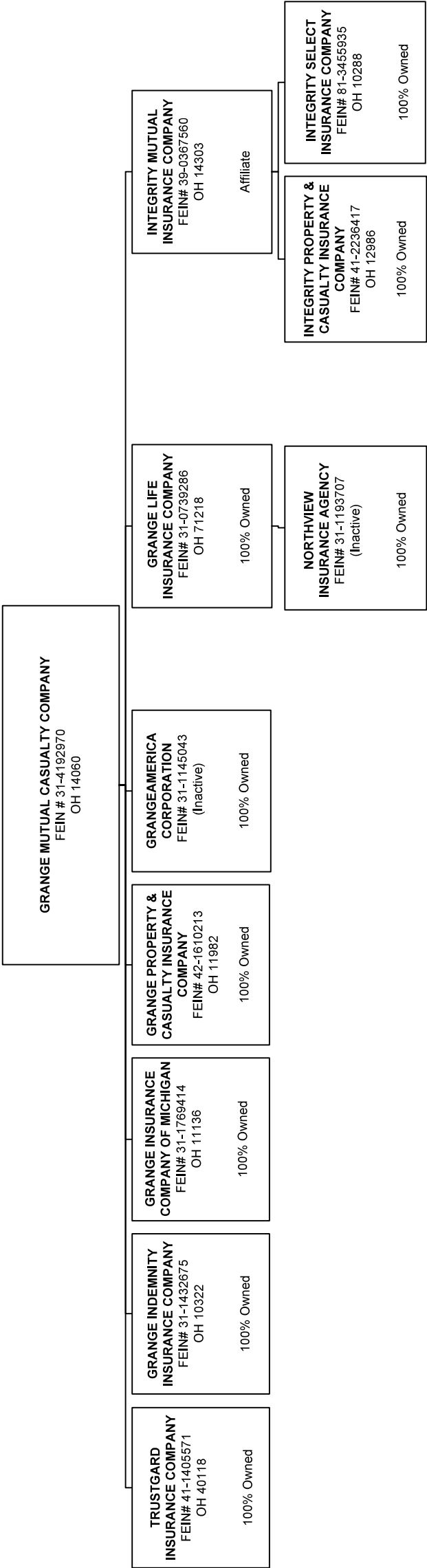
Current Year To Date - Allocated by States and Territories								
States, Etc.	1	Active Status (a)	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts
			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	0	2,064	0
59. Subtotal	XXX		47,923,358	531,260	85,189	0	48,539,807	0
90. Reporting entity contributions for employee benefits plans	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						0	
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		47,923,358	531,260	85,189	0	48,539,807	0
96. Plus Reinsurance Assumed	XXX		1,524,064				1,524,064	
97. Totals (All Business)	XXX		49,447,422	531,260	85,189	0	50,063,871	0
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	0	26,088,677	0
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	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX		2,064	0	0	0	2,064	0
9401.	XXX						0	
9402.	XXX						0	
9403.	XXX						0	
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L – Licensed Or Chartered – Licensed Insurance carrier or domiciled RRG15 R – Registered – Non-domiciled RRGs0
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state0 Q – Qualified – Qualified or accredited reinsurer0
N – None of the above – Not allowed to write business in the state42

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

PART 1 – ORGANIZATIONAL CHART



13

[illegible]

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.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

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

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

SCHEDULE B – VERIFICATION

Mortgage Loans

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	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)		0
5. Total gain (loss) on disposals	(627,512)	548,818
6. Deduct consideration for bonds and stocks disposed of	40,337,156	87,378,825
7. Deduct amortization of premium	686,014	1,218,765
8. Total foreign exchange change in book/adjusted carrying value		0
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

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
4. Unrealized valuation increase (decrease)	6	0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals	4,997,045	0
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		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
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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator ^(a)
Bonds - U.S. Governments									
38380A-A5-6	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
0599999 - Bonds - U.S. Governments						107,860	107,860	0	XXX
Bonds - U.S. Special Revenue									
3136AG-R6-9	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
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						49,817	49,817	0	XXX
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	3FE
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	1FE
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	4FE
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	2FE
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	4FE
268648-AN-2	EMC CORP 3.375 01/06/23		06/27/2018	VARIOUS	XXX	187,625	200,000	1,767	3FE
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26		04/13/2018	BREAN CAPITAL LLC	XXX	947,600	920,000	8,740	2FE
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	4FE
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	4FE
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	1
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	3FE
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	4FE
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24		04/13/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,015,420	1,000,000	233	2FE
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	3FE
53219L-AM-1	LIFEPOINT HEALTH INC 5.5 01/12/21		05/23/2018	WELLS FARGO BANK, N.A.	XXX	50,375	50,000	1,329	3FE
626738-AC-2	MURPHY OIL USA INC 6 15/08/23		06/01/2018	VARIOUS	XXX	103,313	100,000	1,600	3FE
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	3FE
63938C-AB-4	NAVIENT CORP 5.875 25/10/24		05/11/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	124,063	125,000	408	3FE
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	3FE
785712-AE-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	3FE
78573N-AA-0	SABRE GLBL INC 5.375 15/04/23		05/14/2018	VARIOUS	XXX	127,188	125,000	310	3FE
78573N-AB-8	SABRE GLBL INC 5.25 15/11/23		05/09/2018	VARIOUS	XXX	50,813	50,000	1,283	3FE
82967N-AS-7	SIRIUS XM RADIO INC 6 15/07/24		05/09/2018	VARIOUS	XXX	179,625	175,000	3,058	3FE
85172F-AL-3	SPRINGLEAF FINANCE CORP 5.625 15/03/23		05/09/2018	BARCLAYS BANK PLC 196101	XXX	99,500	100,000	875	4FE
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	3FE
893647-AW-7	TRANSDIGM INC 6 15/07/22		05/31/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	101,500	100,000	2,317	4FE
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	4FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,189,962	7,216,832	58,780	XXX
8399997 - Subtotals - Bonds - Part 3						7,347,639	7,374,508	58,780	XXX
8399999 - Subtotals - Bonds						7,347,639	7,374,508	58,780	XXX
9999999 Totals						7,347,639	XXX	58,780	XXX

(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

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	Change in Book/Adjusted Carrying Value					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)
									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.							
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			0	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			0	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			0	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	1FE
3128HX-SS-5	FREDDIE MAC STRIP 3	06/01/2018	MBS PAYDOWN	XXX	46,261	46,261	48,170	47,793		(93)		(93)		46,261			0	565	08/15/2042	1
3128K9-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
3128KJ-CZ-3	Freddie Mac 5.5	06/01/2018	MBS PAYDOWN	XXX	1,606	1,606	1,599	1,600		0		0		1,606			0	39	12/01/2036	1FE
3128KJ-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
3128MJ-BW-9	Freddie Mac 5.5	06/01/2018	MBS PAYDOWN	XXX	5,327	5,327	5,301	5,302		2		2		5,327			0	126	04/01/2035	1FE
3128P7-RY-1	Freddie Mac 3.5	06/01/2018	MBS PAYDOWN	XXX	18,663	18,663	20,092	19,878		(85)		(85)		18,663			0	270	03/01/2032	1
3128P7-S2-0	Freddie Mac 3.5	06/01/2018	MBS PAYDOWN	XXX	16,458	16,458	17,301	17,174		(54)		(54)		16,458			0	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	565	402	01/01/2032	1
31294M-A7-6	Freddie Mac 4	06/01/2018	MBS PAYDOWN	XXX	6,708	6,708	6,978	6,901		(27)		(27)		6,708			0	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
3133TK-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			0	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			0	163	10/25/2042	1FE
31371J-Q7-2	Fannie Mae 8	06/11/2018	VARIOUS	XXX	1,677	1,754	1,775	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-UA-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	10/01/2032	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			0	236	04/01/2027	1FE
31371N-SQ-9	Fannie Mae 5.5	06/01/2018	MBS PAYDOWN	XXX	4,697	4,697	5,088	4,971		(50)		(50)		4,697			0	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	284	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			0	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			0	96	10/15/2026	1
3137AM-K7-1	FREDDIE MAC 3	06/01/2018	MBS PAYDOWN	XXX	38,474	38,474	38,474	38,474						38,474			0	513	02/15/2042	1FE
3137AN-OF-5	FREDDIE MAC 2.75	06/01/2018	MBS PAYDOWN	XXX	3,926	3,926	3,994	3,966		(2)		(2)		3,926			0	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			0	4,024	01/15/2043	1FE
3138L4-2C-6	Fannie Mae 4.87	06/01/2018	MBS PAYDOWN	XXX	3,131	3,131	3,612	3,577		(20)		(20)		3,131			0	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			0	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			0	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)		147,436		1,405	1,405	3,109	04/25/2033	1FE
31393M-W9-8	FREDDIE MAC 4	06/01/2018	MBS PAYDOWN	XXX	17,155	17,155	17,610	17,394		(18)		(18)		17,155			0	287	03/15/2033	1FE
31393V-MQ-1	FREDDIE MAC 4.5	05/01/2018	MBS PAYDOWN	XXX	1,991	1,991	1,937	1,986		9		9		1,986			0	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			0	358	08/25/2023	1
31395E-YP-6	FREDDIE MAC 5.5	06/01/2018	MBS PAYDOWN	XXX	12,233	12,233	12,715	12,417		(25)		(25)		12,233			0	275	08/15/2024	1FE
31396J-ZL-8	FREDDIE MAC 5.5	06/01/2018	MBS PAYDOWN	XXX	8,878	8,878	9,233	9,010		(14)		(14)		8,878			0	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			0	269	07/15/2039	1
31402A-D6-0	Fannie Mae 5	06/11/2018	VARIOUS	XXX	21,823	21,002	21,278	21,137		(46)		(46)		21,130		693	693	553	07/01/2023	1FE
31402R-JV-2	Fannie Mae 5	06/01/2018	MBS PAYDOWN	XXX	6,304	6,304	6,528	6,503		(16)		(16)		6,304			0	132	07/01/2035	1FE
31403D-BW-8	Fannie Mae 5.5	06/01/2018	MBS PAYDOWN	XXX	10,455	10,455	10,171	10,189		28		28		10,455			0	257	03/01/2036	1FE
31403D-GZ-6	Fannie Mae 5.5	06/11/2018	VARIOUS	XXX	71,871	68,043	67,958	67,943		11		11		67,949		3,922	3,922	1,971		

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
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31411B-GM-9...	Fannie Mae 5.5		06/11/2018	VARIOUS	XXX	12,921	12,639	12,566	12,574		5		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	47,520		65		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	77,771	75,529	(791)			(791)		75,003		(899)		2,066	01/01/2024	1
314176-VK-9...	Fannie Mae 2.5		06/01/2018	MBS PAYDOWN	XXX	13,630	13,630	13,651	13,646	(1)			(1)		13,630			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)			(68)		16,835			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)			(20)		9,384			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)			(19)		9,292			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)			(55)		15,521			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)			(39)		12,961			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)			(44)		23,626			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)			(123)		98,287			0	1,215	08/01/2035	1
49151E-4L-4...	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 ECON 5.244		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 DEV COR 4.25		06/26/2018	STEPHENS INC	XXX	1,662,856	1,675,000	1,710,962	1,707,612	(1,591)			(1,591)		1,706,021		(43,165)	(43,165)	64,662	08/01/2041	1FE
57419R-D5-1...	MARYLAND ST CMNTY DEV ADMIN DE 3.463		06/27/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,065,773	1,115,000	1,085,832	1,087,561	775			775		1,088,335		(22,563)	(22,563)	31,963	09/01/2031	1FE
57419R-D7-7...	MARYLAND ST CMNTY DEV ADMIN DE 3.797		06/27/2018	STIFEL NICOLAUS & CO, INCORORATED	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	(2,689)	0	(2,689)	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. 8944407	XXX	93,670	100,000	93,906			334		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)			(2,068)		520,952		(20,952)	(20,952)	51,561	12/01/2021	3FE
001546-AV-2...	15/10/25		06/28/2018	VARIOUS	XXX	93,523	100,000	100,031	100,027	(1)			(1)		100,026		(6,503)	(6,503)	3,905	10/15/2025	4FE
00164V-AD-5...	AMC NETWORKS INC 5 01/04/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	147,255	150,000	149,688	76,159	50			50		149,646		(2,391)	(2,391)	5,646	04/01/2024	3FE
00213M-AK-0...	APX GROUP INC 7.875 01/12/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	148,568	150,000	162,375	159,216	(1,800)			(1,800)		157,416		(8,848)	(8,848)	6,923	12/01/2022	4FE
013817-AW-1...	ARCONIC INC 5.125 01/10/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	222,289	225,000	223,125	223,615	80			80		223,695		(1,407)	(1,407)	8,680	10/01/2024	3FE
013822-AB-7...	ALCOA NEDERLAND HOLDING 7 30/09/26	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	212,340	200,000	203,500	203,207	(85)			(85)		203,121		9,219	9,219	10,578	09/30/2026	3FE
01877K-AB-9...	ALLIANCE PIPELINE LP 6.996 31/12/19		06/30/2018	MBS PAYDOWN	XXX	51,429	51,429	56,443		(874)			(874)		51,429			0		12/31/2019	2FE
02005N-AV-2...	ALLY FINANCIAL INC 5.125 30/09/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	152,318	150,000	151,250	150,987	(64)			(64)		150,923		1,395	1,395	5,808	09/30/2024	3FE
03938L-AP-9...	ARCELORMITTAL 7.25 15/10/39	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	211,677	185,000	184,488	184,689	(28)			(28)		184,661		27,016	27,016	9,476	10/15/2039	3FE
043436-AN-4...	ASBURY AUTOMOTIVE GROUP 6 15/12/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	197,840	200,000	210,875	208,254	(560)			(560)		207,694		(9,854)	(9,854)	6,567	12/15/2024	4FE
05545M-AA-0...	BBA US HOLDINGS INC 5.375 01/05/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	75,035	75,000	75,188		(6)			(6)		75,181		(147)	(147)	739	05/01/2026	3FE
05568Y-AA-6...	BNSF RAILWAY CO 2007-1 P 5.996 01/04/24		04/01/2018	MBS PAYDOWN	XXX	47,183	47,183	47,183	47,183				0		47,183			0	1,415	04/01/2024	1FE
08580B-AA-4...	BERRY PETROLEUM CO LLC 7 15/02/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	51,210	50,000	50,000					0		50,000		1,210	1,210	1,400	02/15/2026	4FE
093645-AH-2...	BLOCK COMMUNICATIONS INC 6.875 15/02/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	199,840	200,000	203,563	203,297	(162)			(162)		203,134		(3,294)	(3,294)	12,108	02/15/2025	3FE
12008R-AJ-6...	BUILDERS FIRSTSOURCE INC 5.625 01/09/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	97,170	100,000	100,375	100,338	(33)			(33)		100,305		(3,135)	(3,135)	4,703	09/01/2024	4FE
120111-BM-0...	STANDARD INDUSTRIES INC 5.375 15/11/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	197,340	200,000	203,188	202,734	(294)			(294)		202,439		(5,099)	(5,099)	6,778	11/15/2024	3FE
1248EP-BM-4...	CCO HLDGS LLC/CAP CORP 5.75 15/02/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	48,898	50,000	50,000	50,000				0		50,000		(1,103)	(1,103)	2,532	02/15/2026	3FE
1248EP-BP-7...	CCO HLDGS LLC/CAP CORP 5.875 01/04/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	100,295	100,000	103,125		(19)			(19)		103,106		(2,811)	(2,811)	1,485	04/01/2024	3FE
1248EP-BR-3...	CCO HLDGS LLC/CAP CORP 5.5 01/05/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	82,329	85,000	87,975	87,851	(72)			(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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
12505J-AA-1...	CBL & ASSOCIATES LP 5.25 01/12/23		05/01/2018	CREDIT SUISSE AG, NEW YORK BRANCH	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. 8944407	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	143	01/10/2030	2FE
12674T-AA-4...	C&W SENIOR FINANCING DAC 6.875 15/09/27		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	143,880	150,000	150,000	150,000				0		150,000		(6,120)	(6,120)	9,052	09/15/2027	3FE
12686C-BB-4...	CABLEVISION SYSTEMS CORP 5.875 15/09/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	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. CARDTRONICS INC 5.125	XXX	140,693	150,000	149,101	50,000		40		40		149,141		(8,449)	(8,449)	4,616	06/01/2026	3FE
14161H-AJ-7...	GOLDMAN, SACHS AND CO. 01/08/22		06/28/2018	8944407	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. 8944407	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. 8944407	XXX	21,088	21,000	21,683	21,358		(254)		(254)		21,104		(16)	(16)	1,254	09/15/2020	4FE
146900-AM-7...	GOLDMAN, SACHS AND CO. CASCADDES INC 5.5 15/07/22	A	06/28/2018	8944407	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. 8944407	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. 8944407	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...	GOLDMAN, SACHS AND CO. CHEMOURS CO 7 15/05/25		06/28/2018	8944407	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...	GOLDMAN, SACHS AND CO. 15/05/27		06/20/2018	8944407	XXX	68,250	70,000	70,475		(14)			(14)		70,461		(2,211)	(2,211)	2,260	05/15/2027	3FE
16411Q-AA-9...	CHENIERE ENERGY PARTNERS 5.25 01/10/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	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. 8944407	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-OB-9...	CONTL AIRLINES 2012-2 A 4 29/04/26		05/01/2018	VARIOUS	XXX	16,172	16,172	15,869	15,973		10		10		16,172			0	323	04/29/2026	1FE
212015-AN-1...	MBS PAYDOWN CONTINENTAL RESOURCES 3.8		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	121,415	125,000	120,938		101			101		121,038		377	377	2,784	06/01/2024	2FE
212015-AQ-4...	GOLDMAN, SACHS AND CO. 01/06/24		06/28/2018	8944407	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. 8944407	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...	GOLDMAN, SACHS AND CO. COTT HOLDINGS INC 5.5		06/28/2018	8944407	XXX	72,690	75,000	75,000	75,000				0		75,000		(2,310)	(2,310)	3,105	04/01/2025	4FE
225310-AG-6...	GOLDMAN, SACHS AND CO. CREDIT ACCEPTANC 6.125		06/28/2018	8944407	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. 8944407	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		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. 8944407	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. 8944407	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	CREDIT SUISSE AG, NEW YORK BRANCH	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. 8944407	XXX	217,925	250,000	264,199	262,927		(574)		(574)		262,353		(44,428)	(44,428)	9,741	07/01/2026	4FE

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
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
256853-AA-0..	DOLPHIN ENERGY LTD 5.888 15/06/19..		..06/15/2018..	MBS PAYDOWN..	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..		..06/28/2018..	GOLDMAN, SACHS AND CO..	XXX..	..186,910	..200,000	..187,625			..157		..157		..187,782		..(872)	..(872)	..2,269	..06/01/2023..	..3FE
29273V-AD-2..	ENERGY TRANSFER EQUITY 5.875 15/01/24..		..06/28/2018..	GOLDMAN, SACHS AND CO..	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..		..06/28/2018..	GOLDMAN, SACHS AND CO..	XXX..	..50,585	..50,000	..51,688	..51,607		..(41)		..(41)		..51,566		..(981)	..(981)	..1,445	..01/01/2025..	..3FE
30227C-AB-3..	ARCHROCK PARTNERS LP/FIN 6 01/04/21..		..06/28/2018..	GOLDMAN, SACHS AND CO..	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..	FIAT CHRYSLER AUTOMOBILE 5.25 15/04/23..	D..	..06/28/2018..	GOLDMAN, SACHS AND CO..	XXX..	..100,670	..100,000	..100,000	..100,000				..0		..100,000		..670	..670	..3,748	..04/15/2023..	..3FE
319963-BP-8..	FIRST DATA CORPORATION 7 01/12/23..		..06/28/2018..	GOLDMAN, SACHS AND CO..	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..	GOLDMAN, SACHS AND CO..	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..	GOLDMAN, SACHS AND CO..	XXX..	..146,505	..150,000	..148,375		..49			..49		..148,424		..(1,919)	..(1,919)	..906	..05/15/2021..	..4FE
336130-AB-5..	FIRST QUALITY FINANCE CO 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..	XXX..	..12,208	..12,208	..12,523	..12,483		..(13)		..(13)		..12,208			..0	..186	..08/05/2030..	..1FE
34407D-AB-5..	FLY LEASING LTD 6.375 15/10/21..	D..	..06/25/2018..	MERRILL LYNCH PIERCE FENNER & SMITH..	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..	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..	MERRILL LYNCH PIERCE FENNER & SMITH..	XXX..	..25,063	..25,000	..25,000					..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..	GOLDMAN, SACHS AND CO..	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..	GOEASY LTD 7.875 01/11/22..	A..	..06/28/2018..	GOLDMAN, SACHS AND CO..	XXX..	..79,815	..75,000	..75,000	..75,000				..0		..75,000		..4,815	..4,815	..3,954	..11/01/2022..	..3FE
38113Y-AE-9..	GOLDEN NUGGET INC 6.75 15/10/24..		..06/28/2018..	GOLDMAN, SACHS AND CO..	XXX..	..99,420	..100,000	..99,004	..99,035		..57		..57		..99,093		..327	..327	..4,819	..10/15/2024..	..5FE
38379U-6F-8..	GOVERNMENT NATIONAL 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..	GOVERNMENT NATIONAL MORTGAGE A 2.5..		..06/01/2018..	MBS PAYDOWN..	XXX..	..6,478	..6,478	..6,249		..3			..3		..6,478			..0	..20	..11/16/2048..	..1
39807U-AB-2..	GREYSTAR REAL ESTATE PAR 5.75 01/12/25..		..06/28/2018..	GOLDMAN, SACHS AND CO..	XXX..	..72,690	..75,000	..75,000	..75,000				..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..	GOLDMAN, SACHS AND CO..	XXX..	..120,213	..125,000	..125,688	..75,059		..(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..	GOLDMAN, SACHS AND CO..	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..	GOLDMAN, SACHS AND CO..	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..	GOLDMAN, SACHS AND CO..	XXX..	..129,275	..125,000	..131,875		..(254)			..(254)		..131,621		..(2,346)	..(2,346)	..4,916	..05/01/2023..	..3FE
412690-AF-6..	HARLAND CLARKE HOLDINGS 8.375 15/08/22..		..06/28/2018..	GOLDMAN, SACHS AND CO..	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..	HARRIS CORPORATION 4.4 15/12/20..		..06/22/2018..	SECURITY CALLED BY ISSUER at 100,000..	XXX..	..1,037,847	..1,000,000	..1,018,640	..1,006,577		..(1,008)		..(1,008)		..1,005,569		..(5,569)	..(5,569)	..60,703	..12/15/2020..	..2FE
421924-BK-6..	ENCOMPASS HEALTH CORP 5.75 01/11/24..		..06/28/2018..	GOLDMAN, SACHS AND CO..	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..	GOLDMAN, SACHS AND CO..	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..	GOLDMAN, SACHS AND CO..	XXX..	..74,940	..75,000	..75,000	..75,000				..0		..75,000		..(60)	..(60)	..2,578	..02/15/2026..	..3FE
431318-AN-4..	HILCORP ENERGY I/HILCORP 5 01/12/24..		..06/28/2018..	GOLDMAN, SACHS AND CO..	XXX..	..121,775	..125,000	..123,125	..123,226		..105		..105		..123,331		..(1,556)	..(1,556)	..3,663	..12/01/2024..	..3FE
44047T-AD-1..	HORIZON PHARMA INC 6.625 01/05/23..		..06/28/2018..	GOLDMAN, SACHS AND CO..	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..	GOLDMAN, SACHS AND CO..	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..	MERRILL LYNCH PIERCE FENNER & SMITH..	XXX..	..25,313	..25,000	..25,000					..0		..25,000		..313	..313	..05/01/2026..	..5FE	

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
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
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	.75,000				.0		.75,000		(5,123)	(5,123)	.3,620	08/01/2026...	3FE
451102-AX-5...	ICAHN 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...	ICAHN ENTERPRISES/FIN 5.875 01/02/22...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.100,420	.100,000	.96,250	.97,090		.318		.318		.97,409		3,011	3,011	.5,402	02/01/2022...	3FE
451102-BJ-5...	ICAHN ENTERPRISES/FIN 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)			(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)		(762)		.213,643		(7,303)	(7,303)	.7,114	02/15/2025...	3FE
46115H-AT-4...	INTESA SANPAOLO SPA 5.017 26/06/24...	D	06/28/2018...	VARIOUS	XXX	.184,550	.200,000	.199,588	.101,115		(2)		(2)		.199,513		(14,963)	(14,963)	.4,655	06/26/2024...	3FE
46122X-AA-1...	INTREPID AVIATION GRP HL 6.875 15/02/19...		05/31/2018...	JEFFERIES LLC	XXX	.98,875	.100,000	.102,313	.100,640		(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	.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	.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	.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		.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)		(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		.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)		(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)		(47)		.51,585		(3,937)	(3,937)	.1,874	03/15/2026...	3FE
53219L-AM-1...	LIFEPOINT HEALTH INC 01/12/21...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.50,085	.50,000	.50,375		(25)			(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)		(129)		.100,969		(1,674)	(1,674)	.3,443	12/01/2023...	3FE
53219L-AQ-2...	LIFEPOINT HEALTH INC 5.375 01/05/24...		05/04/2018...	J.P. MORGAN SECURITIES LLC	XXX	.47,688	.50,000	.50,000	.50,000				.0		.50,000		(2,313)	(2,313)	.1,396	05/01/2024...	3FE
552676-AR-9...	MDC HOLDINGS INC 5.5 15/01/24...		06/25/2018...	J.P. MORGAN SECURITIES LLC	XXX	.100,750	.100,000	.106,188	.105,707		(430)		(430)		.105,277		(4,527)	(4,527)	.5,225	01/15/2024...	3FE
55305B-AQ-4...	M/I HOMES INC 5.625 01/08/25...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.46,835	.50,000	.50,000	.50,000				.0		.50,000		(3,165)	(3,165)	.2,570	08/01/2025...	3FE
55342U-AH-7...	MPT OPER PARTNERSP/FINL 5 15/10/27...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.142,755	.150,000	.148,250	.100,000		.51		.51		.148,301		(5,546)	(5,546)	.5,854	10/15/2027...	3FE
561233-AB-3...	MALL INCKRODT FIN/SB 4.875 15/04/20...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.44,233	.45,000	.45,000	.45,000				.0		.45,000		(767)	(767)	.1,566	04/15/2020...	4FE
561233-AC-1...	MALL INCKRODT FIN/SB 5.5 15/04/25...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.68,357	.85,000	.85,938	.85,729		(29)		(29)		.85,700		(17,343)	(17,343)	.3,337	04/15/2025...	4FE
57665R-AF-3...	MATCH GROUP INC 6.375 01/06/24...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.104,420	.100,000	.107,250		(545)			(545)		.106,705		(2,285)	(2,285)	.3,736	06/01/2024...	3FE
58502B-AA-4...	MEDNAX INC 5.25 01/12/23...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.122,556	.125,000	.125,938	.125,729		(86)		(86)		.125,643		(3,086)	(3,086)	.3,846	12/01/2023...	3FE
58547D-AA-7...	MELCO RESORTS FINANCE 4.875 06/06/25...	D	06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.118,023	.125,000	.124,313	.75,179		.18		.18		.124,322		(6,299)	(6,299)	.3,487	06/06/2025...	3FE
609453-AG-0...	MONITRONICS INTL INC 9.125 01/04/20...		06/28/2018...	GOLDMAN, SACHS AND CO.	XXX	.15,980	.25,000	.24,469	.24,614		.80		.80		.24,693		(8,713)	(8,713)	.1,717	04/01/2020...	5FE
61945C-AD-5...	STIFEL NICOLAUS & CO, INCORPORATED 5.45 15/11/33...		06/29/2018...	CO, INCORPORATED	XXX	.1,011,020	.1,000,000	.1,082,620	.1,077,217		(1,757)		(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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
626717-AH-5..	MURPHY OIL CORP 6.875 15/08/24..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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. 8944407..	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. 8944407..	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. 8944407..	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. 8944407..	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. 8944407..	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. 8944407..	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. 8944407..	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. 8944407..	XXX.....	..201,840	..200,000	..203,719	..202,825		.....(348)		.....(348)		..202,477		..(637)	..(637)	..7,882	..11/15/2022..	..4FE....
651290-AR-9..	NEUFIELD EXPLORATION CO 5.375 01/01/26..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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. 8944407..	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..	MCLAREN FINANCE PLC 5.75 01/08/22..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	NOKIA OYJ 4.375 12/06/27..	D..	..05/01/2018..	J.P. MORGAN SECURITIES LLC 8944407..	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. 8944407..	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. 8944407..	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. 8944407..	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. CITIGROUP GLOBAL MARKETS INC..	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..	GOLDMAN, SACHS AND CO. 8944407..	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 5.625 15/01/23..	A..	..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..127,400	..125,000	..126,750	..75,000		.....(68)		.....(68)		..126,682		..718	..718	..5,371	..01/15/2023..	..3FE....
683715-AB-2..	OPEN TEXT CORP 5.875 01/06/26..	A..	..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..76,630	..75,000	..77,063	..76,887		.....(43)		.....(43)		..76,845		..(215)	..(215)	..2,583	..06/01/2026..	..3FE....
69145L-AA-2..	OXFORD FIN LLC/CO-ISS II 6.375 15/12/22..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..50,835	..50,000	..50,625	..50,621		.....(35)		.....(35)		..50,586		..249	..249	..1,709	..12/15/2022..	..4FE....
70014L-AA-8..	PARK AEROSPACE HOLDINGS 5.25 15/08/22..	D..	..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..49,273	..50,000	..50,063			.....(4)		.....(4)		..50,058		..(786)	..(786)	..999	..08/15/2022..	..3FE....
70014L-AB-6..	PARK AEROSPACE HOLDINGS 5.5 15/02/24..	D..	..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	PEABODY ENERGY CORP 6 31/03/22..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..25,480	..25,000	..25,000	..25,000				.....0		..25,000		..480	..480	..1,133	..03/31/2022..	..3FE....
72348Y-AA-3..	PINNACLE ENTERTAINMENT I 5.625 01/05/24..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..130,056	..125,000	..124,906	..124,917		.....5		.....5		..124,922		..5,134	..5,134	..4,707	..05/01/2024..	..4FE....
727493-AB-4..	PLANTRONICS INC 5.5 31/05/23..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	PLASTIPAK HOLDINGS INC 6.25 15/10/25..		..05/15/2018..	JEFFERIES LLC..	XXX.....	..48,375	..50,000	..50,406	..50,397		.....(1)		.....(1)		..50,397		..(2,022)	..(2,022)	..1,866	..10/15/2025..	..4FE....
73102Q-AA-4..	POLAR TANKERS INC 5.951 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..	POST HOLDINGS INC 5 15/08/26..		..06/22/2018..	WELLS FARGO BANK, N.A. 8944407..	XXX.....	..93,750	..100,000	..99,813	..99,835		.....8		.....8		..99,843		..(6,093)	..(6,093)	..4,306	..08/15/2026..	..4FE....
74733V-AD-2..	QEP RESOURCES INC 5.625 01/03/26..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..95,670	..100,000	..101,188	..101,172		.....(61)		.....(61)		..101,111		..(5,441)	..(5,441)	..3,453	..03/01/2026..	..3FE....
761735-AT-6..	REYNOLDS GRP ISS/REYNOLD 5.125 15/07/23..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX.....	..49,335	..50,000	..50,125			.....(13)		.....(13)		..50,112		..(777)	..(777)	..1,189	..07/15/2023..	..4FE....
77714P-AB-5..	SemGroup/Rose Rock Fin 5.625 15/07/22..		..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	ROYAL BK SCOTLND GRP PLC 6.125 15/12/22..	D..	..06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
780099-CH-8..	ROYAL BK SCOTLND GRP PLC 5.125 28/05/24..	D..	06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	NAVIENT CORP 5.625 01/08/33..		05/11/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	107,813	125,000	114,531		117			117		114,648		(6,835)	(6,835)	5,547	08/01/2033..	3FE
78442F-ET-1..	NAVIENT CORP 6.125 25/03/24..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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 INTL FINANCE LTD 6.875 01/08/22..	D..	06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	51,898	50,000	52,625		(29)			(29)		52,596		(699)	(699)	1,442	08/01/2022..	3FE
78573N-AA-0..	SABRE GLBL INC 5.375 15/04/23..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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 GLBL INC 5.25 15/11/23..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		05/09/2018..	VARIOUS..	XXX..	73,750	75,000	75,000	75,000				0		75,000		(1,250)	(1,250)	3,232	07/15/2026..	3FE
82967N-BA-5..	MERRILL LYNCH PIERCE FENNER & SMITH..		04/25/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	95,000	100,000	100,000	100,000				0		100,000		(5,000)	(5,000)	4,056	08/01/2027..	3FE
85172F-AL-3..	SPRINGLEAF FINANCE CORP 5.625 15/03/23..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	148,193	150,000	148,625		55			55		148,680		(487)	(487)	2,508	03/15/2023..	4FE
85172F-AM-1..	SPRINGLEAF FINANCE CORP 6.875 15/03/25..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	49,585	50,000	50,000		0			0		50,000		(415)	(415)	1,050	03/15/2025..	4FE
85207U-AH-8..	SPRINT CORP 7.125 15/06/24..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	148,755	150,000	149,625	149,670		21		21		149,690		(935)	(935)	5,848	06/15/2024..	4FE
864486-AH-8..	SUBURBAN PROPANE PARTNRS 5.5 01/06/24..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	175,415	175,000	175,000	175,000				0		175,000		415	415	6,403	04/15/2025..	3FE
87264A-AV-7..	T-MOBILE USA INC 4.75 01/02/28..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..		04/27/2018..	BARCLAYS BANK PLC 196101..	XXX..	24,500	25,000	25,000	25,000				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..	GOLDMAN, SACHS AND CO. 8944407..	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..	TECK RESOURCES LIMITED 3.75 01/02/23..	A..	06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	TELECOM ITALIA SPA 5.303 30/05/24..	D..	06/28/2018..	VARIOUS..	XXX..	196,795	200,000	200,000	200,000				0		200,000		(3,205)	(3,205)	5,686	05/30/2024..	3FE
88033G-BU-3..	TENET HEALTHCARE CORP 4.75 01/06/20..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	55,094	55,000	55,138	55,051		(10)		(10)		55,041		53	53	1,531	06/01/2020..	3FE
88033G-CP-3..	TENET HEALTHCARE CORP 7.5 01/01/22..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	104,170	100,000	106,625	105,244		(743)		(743)		104,502		(332)	(332)	3,771	01/01/2022..	4FE
88947E-AR-1..	TOLL BROS FINANCE CORP 4.875 15/11/25..		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..	TOWNSQUARE MEDIA INC 6.5 01/04/23..		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..	TRANSIDGM INC 6 15/07/22..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	101,170	100,000	101,500		(1,485)			(1,485)		100,015		1,155	1,155	2,783	07/15/2022..	4FE
893830-BB-4..	TRANSOCEAN INC 8.375 15/12/21..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	TRAVELPORT CORP FIN 6 15/03/26..	D..	06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	XXX..	150,609	150,000	150,438		(22)			(22)		150,415		194	194	2,650	03/15/2026..	4FE
901109-AF-5..	TUTOR PERINI CORP 6.875 01/05/25..		06/28/2018..	GOLDMAN, SACHS AND CO. 8944407..	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..	UPC HOLDING BV 5.5 15/01/28..	D..	06/07/2018..	VARIOUS..	XXX..	182,000	200,000	200,000	200,000				0		200,000		(18,000)	(18,000)	7,043	01/15/2028..	4FE

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Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

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

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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