



LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES — ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

Grange Life Insurance Company

NAIC Group Code00588, 00588NAIC Company Code71218Employer's ID Number31-0739286

(Current Period)(Prior Period)

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

Country of DomicileUnited States

Licensed as business type: Life, Accident and Health [ x ]Fraternal Benefit Societies [ ]

Incorporated/Organized03/05/1968Commenced Business07/01/1968

Statutory Home Office671 South High Street, Columbus, OH, US 43206-1066

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

Main Administrative Office671 South High StreetColumbus, OH, US 43206-1066800-399-3797

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

Mail AddressP.O. Box 182828Columbus, OH, US 43218-2828

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

Primary Location of Books and Records671 South High StreetColumbus, OH, US 43206-1066800-399-3797

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

Internet Web Site Addresswww.grangeinsurance.com

Statutory Statement ContactElishia Plaas Sibbing816-753-7000

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

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(E-mail Address)(FAX Number)

OFFICERS

Name	Title	Name	Title
WALTER EDWIN BIXBY #	PRESIDENT AND CHIEF EXECUTIVE OFFICER	ALAN CRAIG MASON JR	GENERAL COUNSEL & SECRETARY
ELISHIA PLAAS SIBBING #	CONTROLLER		

OTHER OFFICERS

ROBERT PHILIP BIXBY	CHAIRMAN OF THE BOARD	DAVID ARNOLD LAIRD #	CHIEF FINANCIAL OFFICER
MARK ALAN MILTON	ACTUARY		

DIRECTORS OR TRUSTEES

ROBERT PHILIP BIXBY	WALTER EDWIN BIXBY	DAVID ARNOLD LAIRD #	MARK ALAN MILTON
STEPHEN EDWARD ROPP #			

State of .....  
County of ..... ss

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

WALTER EDWIN BIXBY  
PRESIDENT AND CHIEF EXECUTIVE  
OFFICER

ALAN CRAIG MASON JR  
GENERAL COUNSEL & SECRETARY

ELISHIA PLAAS SIBBING  
CONTROLLER

Subscribed and sworn to before me this day of ,

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company

ASSETS

	Current Statement Date			4  December 31 Prior Year Net Admitted Assets
	1  Assets	2  Nonadmitted Assets	3  Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	387,191,054		387,191,054	387,709,904
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....			0	0
3. Mortgage loans on real estate:				
3.1 First liens .....			0	0
3.2 Other than first liens .....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ .....1,942,582 ), cash equivalents (\$ .....14,233,516 ) and short-term investments (\$ .....0 ) .....	16,176,098		16,176,098	7,866,334
6. Contract loans (including \$ .....premium notes) .....	13,565,180		13,565,180	13,582,683
7. Derivatives .....			0	0
8. Other invested assets .....	0		0	0
9. Receivables for securities .....			0	0
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) .....	416,932,332	0	416,932,332	409,158,921
13. Title plants less \$ .....charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	3,114,432		3,114,432	3,202,210
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	1,196,470	48,675	1,147,795	1,939,659
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....earned but unbilled premiums) .....	40,628,512		40,628,512	40,851,782
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	4,754,643		4,754,643	10,795,151
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....			0	0
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	1,312,768		1,312,768	1,312,768
18.2 Net deferred tax asset .....	12,607,184	8,917,789	3,689,395	2,886,431
19. Guaranty funds receivable or on deposit .....	700,639	698,224	2,415	2,165
20. Electronic data processing equipment and software .....			0	0
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....			0	0
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other-than-invested assets .....	511,873	511,873	0	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	481,758,853	10,176,561	471,582,292	470,149,087
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	481,758,853	10,176,561	471,582,292	470,149,087
DETAILS OF WRITE-INS				
1101. ....				
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. INTEREST MAINTENANCE RESERVE .....	401,057	401,057	0	0
2502. MISCELLANEOUS ASSETS .....	110,816	110,816	0	0
2503. ....				
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) .....	511,873	511,873	0	0

STATEMENT AS OF MARCH 31, 2022 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 \$ .....425,244,791 less \$ .....included in Line 6.3 (including \$ ..... Modco Reserve) .....	425,244,791	422,946,870
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	341,966	364,444
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	1,078,170	1,137,303
4. Contract claims:		
4.1 Life .....	7,135,774	6,156,010
4.2 Accident and health .....	2,798	2,798
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....	51,581	51,581
6.2 Policyholders' dividends and refunds to members 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 .....	600,059	363,678
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 \$ ..... ceded .....	0	0
9.4 Interest Maintenance Reserve .....	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$ .....262,794 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	262,794	245,183
11. Commissions and expense allowances payable on reinsurance assumed .....		0
12. General expenses due or accrued .....	74,875	74,875
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 .....	767,893	1,141,841
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 .....	555,812	519,429
17. Amounts withheld or retained by reporting entity as agent or trustee .....		0
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		0
19. Remittances and items not allocated .....	3,213,931	3,799,428
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		0
21. Liability for benefits for employees and agents if not included above .....		0
22. Borrowed money \$ ..... and interest thereon \$ ..... .....		0
23. Dividends to stockholders declared and unpaid .....		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	2,050,000	1,852,000
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 .....	4,551	152,948
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
24.09 Payable for securities .....	1,617,495	1,000,000
24.10 Payable for securities lending.....		0
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		0
25. Aggregate write-ins for liabilities .....	414,147	411,812
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	443,416,637	440,220,200
27. From Separate Accounts statement .....		0
28. Total liabilities (Lines 26 and 27) .....	443,416,637	440,220,200
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 .....	40,202,189	40,202,189
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	(13,930,283)	(12,167,051)
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) .....	26,271,906	28,035,138
38. Totals of Lines 29, 30 and 37 .....	28,165,656	29,928,888
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	471,582,293	470,149,088
<b>DETAILS OF WRITE-INS</b>		
2501. UNCASHED CHECKS PENDING ESCHEATMENT .....	414,147	411,812
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) .....	414,147	411,812
3101. ....		
3102. ....		
3103. ....		
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. ....		
3402. ....		
3403. ....		
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 .....	11,051,278	11,993,536	46,835,491
2. Considerations for supplementary contracts with life contingencies .....	0	0	0
3. Net investment income .....	3,624,240	3,675,171	14,291,602
4. Amortization of Interest Maintenance Reserve (IMR) .....	(100,514)	(70,545)	(59,904)
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	0	0	0
6. Commissions and expense allowances on reinsurance ceded .....	623,971	884,871	2,897,048
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 .....	(245)	3,583	(6,351)
9. Totals (Lines 1 to 8.3) .....	15,198,730	16,486,616	63,957,886
10. Death benefits .....	11,554,619	9,450,777	38,580,548
11. Matured endowments (excluding guaranteed annual pure endowments) .....	0	0	5,936
12. Annuity benefits .....	1,825,316	1,893,431	3,791,074
13. Disability benefits and benefits under accident and health contracts .....	66,325	61,768	314,447
14. Coupons, guaranteed annual pure endowments and similar benefits .....	0	0	0
15. Surrender benefits and withdrawals for life contracts .....	1,357,258	1,759,518	5,605,628
16. Group conversions .....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds .....	53,454	63,761	308,001
18. Payments on supplementary contracts with life contingencies .....	19,665	26,431	108,781
19. Increase in aggregate reserves for life and accident and health contracts .....	2,275,443	2,633,004	13,686,182
20. Totals (Lines 10 to 19) .....	17,152,080	15,888,690	62,400,597
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	314,242	384,490	1,490,187
22. Commissions and expense allowances on reinsurance assumed .....	28,510	34,288	50,247
23. General insurance expenses and fraternal expenses .....	1,251,304	1,348,637	4,834,895
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	9,406	61,393	1,512,082
25. Increase in loading on deferred and uncollected premiums .....	56,997	(573,859)	830,736
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	0	0	0
27. Aggregate write-ins for deductions .....	70	75	288
28. Totals (Lines 20 to 27) .....	18,812,609	17,143,714	71,119,032
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	(3,613,879)	(657,098)	(7,161,146)
30. Dividends to policyholders and refunds to members .....	11,971	11,139	52,003
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	(3,625,850)	(668,237)	(7,213,149)
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(34)	0	223,398
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....	(3,625,816)	(668,237)	(7,436,547)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ ..... (excluding taxes of \$ ..... transferred to the IMR) .....	0	(3,889)	16,758
35. Net income (Line 33 plus Line 34) .....	(3,625,816)	(672,126)	(7,419,789)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	29,928,888	37,538,245	37,538,245
37. Net income (Line 35) .....	(3,625,816)	(672,126)	(7,419,789)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....	0	0	0
39. Change in net unrealized foreign exchange capital gain (loss) .....	0	0	0
40. Change in net deferred income tax .....	520,927	194,508	1,880,333
41. Change in nonadmitted assets .....	1,539,658	(389,779)	(1,827,901)
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 .....	(198,000)	(220,000)	(242,000)
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	0
52. Dividends to stockholders .....	0	0	0
53. Aggregate write-ins for gains and losses in surplus .....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53) .....	(1,763,231)	(1,087,397)	(7,609,357)
55. Capital and surplus as of statement date (Lines 36 + 54) .....	28,165,657	36,450,848	29,928,888
DETAILS OF WRITE-INS			
08.301. MISCELLANEOUS INCOME: .....	(245)	3,583	(6,351)
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) .....	(245)	3,583	(6,351)
2701. MISCELLANEOUS EXPENSES .....	70	75	288
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) .....	70	75	288
5301. ....	0	0	0
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	0

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	13,106,508	12,683,582	46,118,538
2. Net investment income .....	3,928,231	3,887,323	14,871,107
3. Miscellaneous income .....	623,726	888,454	2,890,696
4. Total (Lines 1 to 3) .....	17,658,465	17,459,359	63,880,341
5. Benefit and loss related payments .....	7,656,365	13,267,900	50,423,787
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....		0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,583,837	2,300,469	8,099,823
8. Dividends paid to policyholders .....	11,971	11,139	51,581
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses).....	0	0	(24,085)
10. Total (Lines 5 through 9) .....	9,252,173	15,579,508	58,551,106
11. Net cash from operations (Line 4 minus Line 10) .....	8,406,292	1,879,851	5,329,235
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	4,003,847	9,516,241	39,741,866
12.2 Stocks .....		0	0
12.3 Mortgage loans .....		0	0
12.4 Real estate .....		0	0
12.5 Other invested assets .....		0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....		0	0
12.7 Miscellaneous proceeds .....	617,495	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	4,621,342	9,516,241	39,741,866
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	3,664,674	22,563,708	63,498,441
13.2 Stocks .....		0	0
13.3 Mortgage loans .....		0	0
13.4 Real estate .....		0	0
13.5 Other invested assets .....		0	0
13.6 Miscellaneous applications .....	0	26,850	500,000
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	3,664,674	22,590,558	63,998,441
14. Net increase (or decrease) in contract loans and premium notes .....	(17,503)	158,096	436,437
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	974,171	(13,232,413)	(24,693,012)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....		0	0
16.2 Capital and paid in surplus, less treasury stock.....		0	0
16.3 Borrowed funds .....		0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(64,755)	(160,287)	(237,999)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied).....	(1,005,944)	(981,863)	(256,187)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(1,070,699)	(1,142,150)	(494,186)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	8,309,764	(12,494,712)	(19,857,963)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	7,866,333	27,724,297	27,724,296
19.2 End of period (Line 18 plus Line 19.1) .....	16,176,097	15,229,585	7,866,333

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 .....	20,308,445	21,491,425	84,134,992
3. Ordinary individual annuities .....	366,071	637,486	849,022
4. Credit life (group and individual) .....		0	0
5. Group life insurance .....		0	0
6. Group annuities .....		0	0
7. A & H - group .....		0	0
8. A & H - credit (group and individual) .....		0	0
9. A & H - other .....	25,999	33,834	119,824
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	20,700,515	22,162,745	85,103,838
12. Fraternal (Fraternal Benefit Societies Only).....		0	0
13. Subtotal (Lines 11 through 12).....	20,700,515	22,162,745	85,103,838
14. Deposit-type contracts.....		0	0
15. Total (Lines 13 and 14)	20,700,515	22,162,745	85,103,838
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
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

STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

These items are based on illustrations taken from the NAIC Annual Statement Instructions

1. Summary of Significant Accounting Policies and Going Concern

- A. Accounting Practices  
The financial statements of Grange Life Insurance Company (Grange or the Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Ohio Insurance Law. Unless otherwise indicated, the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP) has been adopted as the prescribed or permitted practices by the State of Ohio.

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (3,625,816)	\$ (7,419,789)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (3,625,816)	\$ (7,419,789)
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 28,165,656	\$ 29,928,888
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 28,165,656	\$ 29,928,888

- B. Use of Estimates in the Preparation of the Financial Statements

No significant changes

- C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance contracts or policies. Policyholder benefits are recognized either as established in the contracts or upon receipt of notice as defined within the contractual terms of the agreement. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

- (1) Basis for Short-Term Investments - No significant changes
- (2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method  
Bonds, excluding loan-backed and structured securities, are stated at amortized cost using the scientific interest method. Bonds rated "6" are reported at the lower of amortized cost or fair value.
- (3) Basis for Common Stocks - No significant changes
- (4) Basis for Preferred Stocks - No significant changes
- (5) Basis for Mortgage Loans - No significant changes
- (6) Basis for Loan-Backed Securities and Adjustment Methodology  
Loan-backed and structured securities are stated at either amortized cost or the lower of amortized cost or fair value. The interest method is used to amortize any purchase premium or discount. The retrospective adjustment method is used to recognize changes in the estimated yield-to-maturity, with the exception of the following: adjustable rate mortgages (ARM), securities where the yield became negative, or securities that have had an other-than-temporary impairment recorded. These are adjusted using the prospective method.
- (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities - No significant changes
- (8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities - No significant changes
- (9) Accounting Policies for Derivatives - No significant changes
- (10) Anticipated Investment Income Used in Premium Deficiency Calculation - No significant changes
- (11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses - No significant changes
- (12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period - No significant changes
- (13) Method Used to Estimate Pharmaceutical Rebate Receivables - No significant changes

- D. Going Concern

After evaluating the entity's ability to continue as a going concern, management has concluded that it is not aware of any conditions or events which raise substantial doubt concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

2. Accounting Changes and Corrections of Errors  
None

3. Business Combinations and Goodwill  
Not Applicable

4. Discontinued Operations  
Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans  
Not Applicable

- B. Debt Restructuring  
No significant changes

- C. Reverse Mortgages  
No significant changes

- D. Loan-Backed Securities

- (1) Description of Sources Used to Determine Prepayment Assumptions  
Prepayment assumptions for single and multi-class mortgage-backed/asset-backed securities were obtained from external vendors or internal estimates.
- (2) Securities with Recognized Other-Than-Temporary Impairments  
None
- (3) Recognized OTTI 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):  
None
- (5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary  
None

STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company

E.	Dollar Repurchase Agreements and/or Securities Lending Transactions
	Not Applicable
F.	Repurchase Agreements Transactions Accounted for as Secured Borrowing
	Not Applicable
G.	Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
	Not Applicable
H.	Repurchase Agreements Transactions Accounted for as a Sale
	Not Applicable
I.	Reverse Repurchase Agreements Transactions Accounted for as a Sale
	Not Applicable
J.	Real Estate
	No significant changes
K.	Low-Income Housing Tax Credits (LIHTC)
	No significant changes
L.	Restricted Assets
	No significant changes
M.	Working Capital Finance Investments
	(1) Aggregate Working Capital Finance Investments (WCFI) Book/Adjusted Carrying Value by NAIC Designation - No significant changes
	(2) Aggregate Maturity Distribution on the Underlying Working Capital Finance Programs - Not Applicable
	(3) Any Events of Default of Working Capital Finance Investments - Not Applicable
N.	Offsetting and Netting of Assets and Liabilities
	Not Applicable
O.	5GI Securities
	No significant changes
P.	Short Sales
	No significant changes
Q.	Prepayment Penalty and Acceleration Fees
	No significant changes
R.	Reporting Entity's Share of Cash Pool by Asset type.
	None
6.	<b>Joint Ventures, Partnerships and Limited Liability Companies</b>
	Not Applicable
7.	<b>Investment Income</b>
	No significant changes
8.	<b>Derivative Instruments</b>
	Not Applicable
9.	<b>Income Taxes</b>
	No significant changes
10.	<b>Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties</b>
A.	Nature of the Relationship Involved
	During the first quarter of 2022, the Company did not pay stockholder dividends to its parent and sole stockholder, Kansas City Life Insurance Company.
B.	Transactions
	See "A" above
C.	Transactions with related party who are not reported on Schedule Y
	None
D.	Amounts Due From or To Related Parties
	The Company had a \$4,551 payable to its parent on March 31, 2022.
E.	Material Management or Service Contracts and Cost-Sharing Arrangements
	The Company receives certain administrative, investment, and collection services from its parent. For the first quarter ended March 31, 2022, the Company incurred \$1,000,000 for management fees and administrative services to Kansas City Life Insurance Company.
F.	Guarantees or Undertakings
	The Company has not guaranteed any affiliated company debt.
G.	Nature of the Control Relationship
	All of the outstanding common shares of stock of the Company are owned by Kansas City Life, an insurance holding company domiciled in the state of Missouri.
H.	Amount Deducted from the Value of Upstream Intermediate Entity or Ultimate Parent Owned
	The Company has no immediate entities.
I.	Investments in SCA that Exceed 10% of Admitted Assets
	The Company has no SCA entities.
J.	Investments in Impaired SCAs
	The Company has no SCA entities.
K.	Investment in Foreign Subsidiary
	The Company has no foreign insurance subsidiaries.
L.	Investment in Downstream Noninsurance Holding Company



STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company

The Company does not have any investments in downstream noninsurance holding companies.

M. All SCA Investments  
The Company has no investments in insurance SCAs.

N. Investment in Insurance SCAs  
The Company has no investments in insurance SCAs.

O. SCA or SSAP No. 48 Entity Loss Tracking  
Not Applicable

11. Debt

A. Debt Including Capital Notes  
The Company had no capital notes or debentures outstanding at March 31, 2022. The Company has a \$10,000,000 revolving line of credit with a major commercial bank to borrow as needed. The line of credit, which was renewed in July of 2021, is at a variable interest rate based upon short-term indices and will mature in July of 2022. At March 31, 2022 the Company had no borrowings outstanding from this line of credit. The line of credit is guaranteed by the Company's parent. The Company expects to maintain a line of credit when this line of credit matures.

B. FHLB (Federal Home Loan Bank) Agreements  
None

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans  
None

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations  
No significant changes

14. Liabilities, Contingencies and Assessments  
No significant changes

15. Leases  
Not Applicable

c. The components of the investment in leveraged leases at December 31, current year and prior year were as shown below:

		2022	2021
1.	Lease contracts receivable (net of principal and interest on non-recourse financing)	\$	\$ 0
2.	Estimated residual value of leased assets	\$	\$ 0
3.	Unearned and deferred income	\$	\$ 0
4.	Investment in leveraged leases	\$	\$ 0
5.	Deferred income taxes related to leveraged leases	\$	\$ 0
6.	Net investment in leveraged leases	\$	\$ 0

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk  
Not Applicable

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities  
Not Applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans  
Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators  
Not Applicable

20. Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date  
None

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy  
None

(3) Policies when Transfers Between Levels are Recognized  
Not Applicable

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement  
Level 1 - This category includes securities valued at the lower of cost or fair value. The estimated fair values are based on quoted market prices in active markets and traded on an exchange.  
Level 2 - This category includes common stock. Valuations are based upon quoted prices for similar instruments in active markets, quoted prices for identical or similar instruments in markets that are not active, and model-based valuation techniques for which all significant assumptions are observable in the market. Valuations are obtained from third-party pricing services or inputs that are observable or derived principally from or corroborated by observable market data.  
Level 3 - This category includes 6 rated NAIC bonds. Valuations are generated from techniques that use significant assumptions not observable in the market. These unobservable assumptions reflect the Company's assumptions that market participants would use in pricing the asset or liability. Valuation techniques include the use of discounted cash flow models, spread-based models, and similar techniques, using the best information available in the circumstances.

(5) Fair Value Reporting Disclosures for Derivative Assets and Liabilities  
The Company did not have any derivatives as of the end of the reporting period.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements  
Not Applicable

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 385,251,031	\$ 387,191,054	\$ 2,473,454	\$ 382,777,577		\$	\$
POLICY LOANS	\$ 13,565,180	\$ 13,565,180			\$ 13,565,180	\$	\$
CASH AND CASH EQUIVALENTS	\$ 16,176,098	\$ 16,176,098	\$ 16,176,098	\$		\$	\$

The Company utilizes external independent third-party pricing services to determine its fair values on investments when available. In the event a price is not available from a third-party pricing service, the Company pursues external pricing from brokers. If a broker price is not available, the Company determines a fair value through various valuation techniques that may include discounted cash flows, spread-based models, or similar techniques, depending upon the specific security to be priced.

Fair value measurements for assets and liabilities where there exists limited or no observable market data are calculated using the Company's own estimates and are categorized as Level 3. These estimates are based on current interest rates, credit spreads, liquidity premium or discount, the economic and competitive environment, unique characteristics of the asset or liability, and other pertinent factors.

D. Not Practicable to Estimate Fair Value  
Not Applicable

E. NAV Practical Expedient Investments  
Not Applicable

21. Other Items  
No significant changes

22. Events Subsequent  
Subsequent events have been considered through May 9, 2022, the date these statutory financial statements were issued. As of April 8, 2022, Theresa Mason resigned as President of Grange. Effective April 9, 2022, Walter E. Bixby was named President and Chief Executive Officer of the Company.

STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company

Reinsurance  
No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination  
Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2021 for Individual accident and health lines were \$218,000. As of March 31, 2022, \$12,000 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$197,000 as a result of reestimation of unpaid claims and claim adjustment expenses. The decrease of \$9,000 is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions

There are no significant changes in methodologies or assumptions.

26. Intercompany Pooling Arrangements  
Not Applicable

27. Structured Settlements  
Not Applicable

28. Health Care Receivables  
Not Applicable

29. Participating Policies  
No significant changes

30. Premium Deficiency Reserves  
Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices  
The Company waives deduction of deferred fractional premium upon the death of an insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.

(2) Valuation of Substandard Policies  
On substandard policies issued with extra premiums, the Company holds standard reserves plus one-half the gross annual extra premium except universal life substandard policies where table rated reserves are held.

(3) Amount of Insurance Where Gross Premiums are Less than the Net Premiums  
As of March 31, 2022, the Company had \$1,174,726,426 of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation set by the State of Ohio.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost  
Tabular interest, tabular less actual reserve released, and tabular cost have been determined by formula in accordance with the instructions.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies  
The tabular interest on funds not involving life contingencies is the current balance plus funds added, reserve basis increase, and other increases minus funds withdrawn and the previous balance.

(6) Details for Other Changes  
The Company did not have any other reserve changes.

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 0	\$	\$	0	0.000 %
b. At book value less current surrender charge of 5% or more	0			0	0.000
c. At fair value	0			0	0.000
d. Total with market value adjustment or at fair value (total of a through c)	0	0	0	0	0.000
e. At book value without adjustment (minimal or no charge or adjustment)	43,558,863			43,558,863	98.383
(2) Not subject to discretionary withdrawal	716,066			716,066	1.617
(3) Total (gross: direct + assumed)	44,274,929	0	0	44,274,929	100.000
(4) Reinsurance ceded				0	
(5) Total (net) (3) - (4)	\$ 44,274,929	\$ 0	\$ 0	\$ 44,274,929	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$	\$	\$	0	

B. GROUP ANNUITIES

None

C. DEPOSIT-TYPE CONTRACTS  
(no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 0	\$	\$	0	0.000 %
b. At book value less current surrender charge of 5% or more	0			0	0.000
c. At fair value	0			0	0.000
d. Total with market value adjustment or at fair value (total of a through c)	0	0	0	0	0.000
e. At book value without adjustment (minimal or no charge or adjustment)	62,242			62,242	5.773
(2) Not subject to discretionary withdrawal	1,015,928			1,015,928	94.227
(3) Total (gross: direct + assumed)	1,078,170	0	0	1,078,170	100.000
(4) Reinsurance ceded				0	
(5) Total (net) (3) - (4)	\$ 1,078,170	\$ 0	\$ 0	\$ 1,078,170	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$	\$	\$	0	

D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	\$ 43,575,763
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	699,166
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	1,078,170
(4) Subtotal	45,353,099

STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company

Separate Accounts Annual Statement:

(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal	0
(12)	Combined Total	\$ 45,353,099

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value	0	5,793,408	25,301,363
b.	Universal Life	155,020,320	150,630,182	152,905,722
c.	Universal Life with Secondary Guarantees	16,522,749	9,298,139	52,306,512
d.	Indexed Universal Life	0	0	0
e.	Indexed Universal Life with Secondary Guarantees	0	0	0
f.	Indexed Life	0	0	0
g.	Other Permanent Cash Value Life Insurance	0	86,973,088	126,688,996
h.	Variable Life			
i.	Variable Universal Life			
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	379,954,957
b.	Accidental Death Benefits	XXX	XXX	188,199
c.	Disability – Active Lives	XXX	XXX	1,446,719
d.	Disability – Disabled Lives	XXX	XXX	1,847,244
e.	Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	171,543,069	252,694,817	740,639,712
(4)	Reinsurance Ceded	0	0	359,669,850
(5)	Total (net) (3) – (4)	171,543,069	252,694,817	380,969,862
B. Separate Account with Guarantees				
None				
C. Separate Account Nonguaranteed		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life			
c.	Universal Life with Secondary Guarantees			
d.	Indexed Universal Life			
e.	Indexed Universal Life with Secondary Guarantees			
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance			
h.	Variable Life			
i.	Variable Universal Life			
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	
b.	Accidental Death Benefits	XXX	XXX	
c.	Disability – Active Lives	XXX	XXX	
d.	Disability – Disabled Lives	XXX	XXX	
e.	Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)			
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)	0	0	0
D.				

Life & Accident & Health Annual Statement:		Amount
(1)	Exhibit 5, Life Insurance Section, Total (net)	\$ 367,619,104
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	46,630
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	1,446,719
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	1,847,244
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	10,010,165
(6)	Subtotal	380,969,862
Separate Accounts Annual Statement:		
(7)	Exhibit 3, Line 0199999, Column 2	
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (Lines (7) through (9))	0
(11)	Combined Total ((6) and (10))	\$ 380,969,862

34. Premiums and Annuity Considerations Deferred and Uncollected  
No significant changes

35. Separate Accounts  
Not Applicable

36. Loss/Claim Adjustment Expenses  
Not Applicable

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.

12/31/2019
- 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.

12/31/2019
- 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).

12/29/2020
- 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
SUNSET FINANCIAL SERVICES, INC.	KANSAS CITY, MO.				YES.

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes ☒ No ☐
- (a)

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b)

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c)

Compliance with applicable governmental laws, rules and regulations;
- (d)

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e)

Accountability for adherence to the code.
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 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 ☒
- 9.31

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

GENERAL INTERROGATORIES

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?.....
- Yes ☐ No ☒
- 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 ☒
- 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 ☒
- 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 .....	\$ .....0	\$ .....
14.22 Preferred Stock .....	\$ .....0	\$ .....
14.23 Common Stock .....	\$ .....0	\$ .....
14.24 Short-Term Investments .....	\$ .....0	\$ .....
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 ☒
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....
- Yes ☐ No ☐ NA ☒

If no, attach a description with this statement.

- 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 ☒ 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
UMB TRUST SERVICES DEPT.....	P.O. BOX 419226 KANSAS CITY, MO 64141-6226.....

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .....
- Yes ☐ No ☒
- 17.4 If yes, give full and complete information relating thereto:

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

- 17.5 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

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

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

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

GENERAL INTERROGATORIES

18.1

Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? .....

Yes ☒ No ☐

18.2

If no, list exceptions:  
.....

19.

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

Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or

a. PL security is not available.

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 5GI securities?.....

Yes ☐ No ☒

20.

By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

The security was purchased prior to January 1, 2018.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is

c. shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.

d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities?.....

Yes ☐ No ☒

21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

The shares were purchased prior to January 1, 2019.

b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.

d. The fund only or predominantly holds bonds in its portfolio.

e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.

f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?.....

Yes ☐ No ☒

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

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

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

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

(115.6)

%

2.2

A&H cost containment percent

0.0

%

2.3

A&H expense percent excluding cost containment expenses

94.3

%

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

[ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[ ]

No

[ ]

NA

[ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	\$
	\$
	\$

**STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company**

## SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

[illegible]



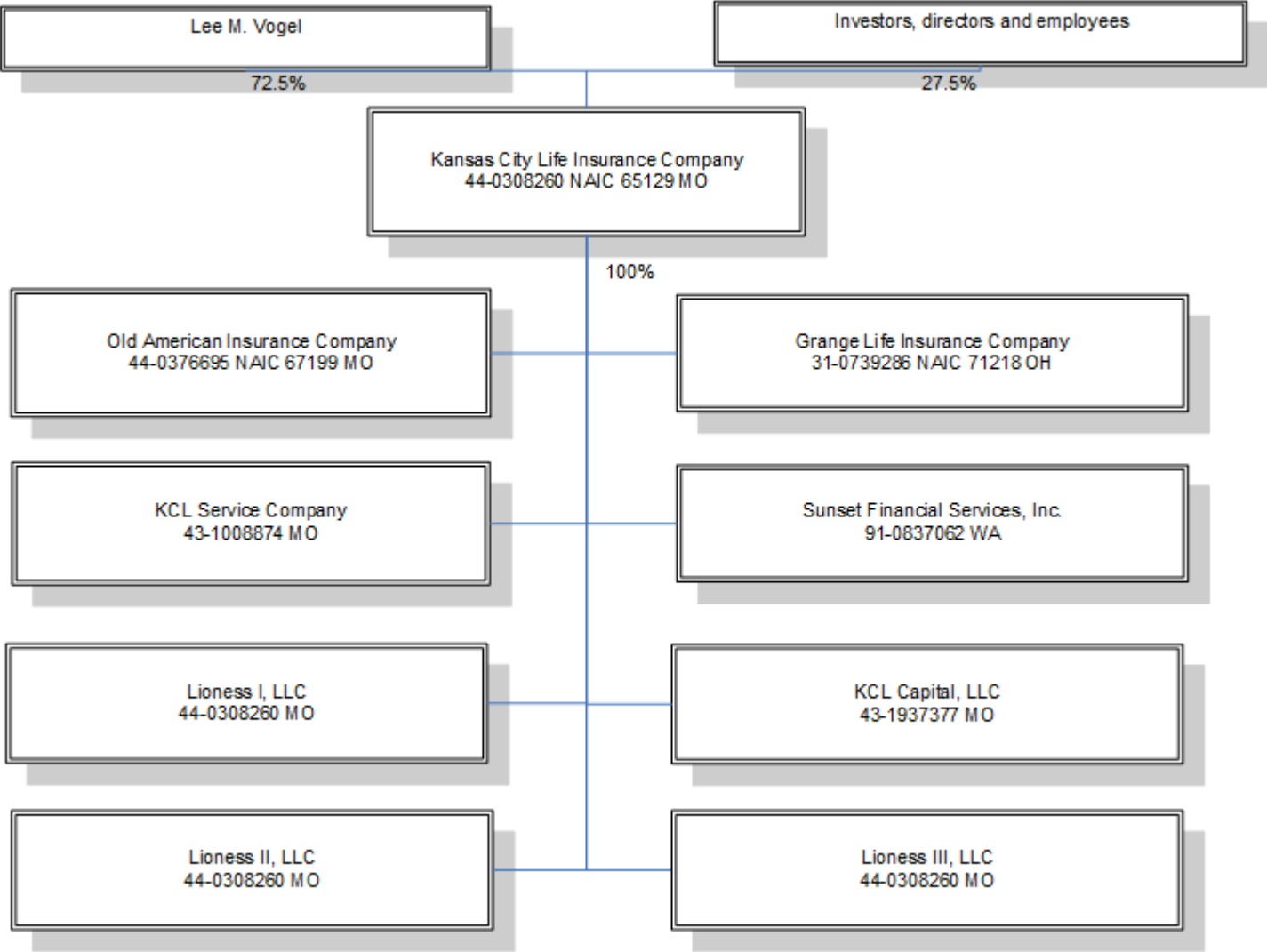
SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories								
States, Etc.	1	Direct Business Only						
		Life Contracts		4				
		2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5	6	7	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations					
					Other Considerations	Total Columns 2 Through 5	Deposit - Type Contracts	
1. Alabama .....	AL	N. 44,036				44,036		
2. Alaska .....	AK	N. 1,997				1,997		
3. Arizona .....	AZ	N. 32,590				32,590		
4. Arkansas .....	AR	N. 18,922				18,922		
5. California .....	CA	N. 44,228		507		44,735		
6. Colorado .....	CO	N. 25,748				25,748		
7. Connecticut .....	CT	N. 2,638				2,638		
8. Delaware .....	DE	N. 5,324				5,324		
9. District of Columbia .....	DC	N. 373				373		
10. Florida .....	FL	N. 383,776		308		384,085		
11. Georgia .....	GA	L. 1,969,062	280	3,540		1,972,882		
12. Hawaii .....	HI	N. 2,462				2,462		
13. Idaho .....	ID	N. 3,134				3,134		
14. Illinois .....	IL	L. 759,974	3,900	235		764,109		
15. Indiana .....	IN	L. 1,527,892	20,850	159		1,548,901		
16. Iowa .....	IA	L. 25,279				25,279		
17. Kansas .....	KS	L. 7,962				7,962		
18. Kentucky .....	KY	L. 2,461,284	239,156	5,027		2,705,467		
19. Louisiana .....	LA	N. 5,503				5,503		
20. Maine .....	ME	N. 2,095				2,095		
21. Maryland .....	MD	N. 14,391				14,391		
22. Massachusetts .....	MA	N. 2,463				2,463		
23. Michigan .....	MI	L. 1,120,635	1,725			1,122,360		
24. Minnesota .....	MN	L. 123,084	375			123,459		
25. Mississippi .....	MS	N. 26,420				26,420		
26. Missouri .....	MO	L. 26,168				26,168		
27. Montana .....	MT	N. 4,497				4,497		
28. Nebraska .....	NE	N. 2,844				2,844		
29. Nevada .....	NV	N. 9,797				9,797		
30. New Hampshire .....	NH	N. 3,620				3,620		
31. New Jersey .....	NJ	N. 21,594				21,594		
32. New Mexico .....	NM	N. 1,590				1,590		
33. New York .....	NY	N. 8,740				8,740		
34. North Carolina .....	NC	N. 75,090		212		75,302		
35. North Dakota .....	ND	N. 1,285				1,285		
36. Ohio .....	OH	L. 8,252,138	75,029	13,260		8,340,428		
37. Oklahoma .....	OK	N. 4,514				4,514		
38. Oregon .....	OR	N. 3,852				3,852		
39. Pennsylvania .....	PA	L. 588,520				588,520		
40. Rhode Island .....	RI	N. 846				846		
41. South Carolina .....	SC	L. 547,953				547,953		
42. South Dakota .....	SD	N. 5,635				5,635		
43. Tennessee .....	TN	L. 1,932,312	20,329	2,728		1,955,369		
44. Texas .....	TX	N. 62,587				62,587		
45. Utah .....	UT	N. 5,929				5,929		
46. Vermont .....	VT	N. 2,402				2,402		
47. Virginia .....	VA	L. 240,383	3,600	197		244,180		
48. Washington .....	WA	N. 8,830				8,830		
49. West Virginia .....	WV	N. 31,933	827	39		32,799		
50. Wisconsin .....	WI	L. 305,021				305,021		
51. Wyoming .....	WY	N. 567				567		
52. American Samoa .....	AS	N.				0		
53. Guam .....	GU	N.				0		
54. Puerto Rico .....	PR	N. 2,375				2,375		
55. US Virgin Islands .....	VI	N. 349				349		
56. Northern Mariana Islands .....	MP	N.				0		
57. Canada .....	CAN	N.				0		
58. Aggregate Other Alien .....	OT	XXX 3,364	0	0	0	3,364	0	
59. Subtotal .....	XXX	20,766,006	366,071	26,213	0	21,158,290	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	20,766,006	366,071	26,213	0	21,158,290	0	
96. Plus Reinsurance Assumed .....	XXX	2,288,089				2,288,089		
97. Totals (All Business) .....	XXX	23,054,095	366,071	26,213	0	23,446,379	0	
98. Less Reinsurance Ceded .....	XXX	10,321,060		18,812		10,339,872		
99. Totals (All Business) less Reinsurance Ceded .....	XXX	12,733,035	366,071	7,401	0	13,106,507	0	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien .....	XXX	3,364				3,364		
58002. ....	XXX							
58003. ....	XXX							
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	3,364	0	0	0	3,364	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 RRG 15 R – Registered – Non-domiciled RRGs 0  
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state 0 Q – Qualified – Qualified or accredited reinsurer 0  
N – None of the above – Not allowed to write business in the state 42

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART



13

## 13

## 13

1313

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.....
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	.....N/A.....

AUGUST FILING

9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	.....N/A.....
---	---------------

Explanation:

Bar Code:

1.	 7 1 2 1 8 2 0 2 2 4 9 0 0 0 0 0 1
2.	 7 1 2 1 8 2 0 2 2 3 6 5 0 0 0 0 1
3.	 7 1 2 1 8 2 0 2 2 4 4 5 0 0 0 0 1
4.	 7 1 2 1 8 2 0 2 2 4 4 6 0 0 0 0 1
5.	 7 1 2 1 8 2 0 2 2 4 4 7 0 0 0 0 1
6.	 7 1 2 1 8 2 0 2 2 4 4 8 0 0 0 0 1
7.	 7 1 2 1 8 2 0 2 2 4 4 9 0 0 0 0 1

**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 .....	387,709,895	364,375,745
2. Cost of bonds and stocks acquired .....	3,664,674	63,498,441
3. Accrual of discount .....	107,256	727,982
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals .....	162	113,531
6. Deduct consideration for bonds and stocks disposed of .....	4,012,057	39,741,866
7. Deduct amortization of premium .....	287,086	1,520,262
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other-than-temporary impairment recognized .....	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	8,210	256,324
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	387,191,054	387,709,895
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	387,191,054	387,709,895

STATEMENT AS OF MARCH 31, 2022 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
<b>BONDS</b>								
1. NAIC 1 (a).....	249,625,558	2,172,109	3,995,662	409,902	248,211,908	0	0	249,625,558
2. NAIC 2 (a).....	137,323,591	1,492,565	8,023	(589,012)	138,219,121	0	0	137,323,591
3. NAIC 3 (a).....	760,746			(721)	760,025	0	0	760,746
4. NAIC 4 (a).....	0				0	0	0	0
5. NAIC 5 (a).....	0				0	0	0	0
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	387,709,895	3,664,674	4,003,685	(179,830)	387,191,055	0	0	387,709,895
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0				0	0	0	0
9. NAIC 2 .....	0				0	0	0	0
10. NAIC 3 .....	0				0	0	0	0
11. NAIC 4 .....	0				0	0	0	0
12. NAIC 5 .....	0				0	0	0	0
13. NAIC 6 .....	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	387,709,895	3,664,674	4,003,685	(179,830)	387,191,055	0	0	387,709,895

(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.....	6,671,654	26,325,494
2. Cost of cash equivalents acquired .....	66,919,664	271,951,513
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals .....	59,357,802	291,605,353
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) .....	14,233,516	6,671,654
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	14,233,516	6,671,654

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

## E04

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, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds - U.S. Governments</b>									
38380A-A5-6	GNR 2016-121 AZ		.03/21/2022	CAPITALIZED INTEREST	XXX	24,747	24,747		1 B
38380B-N2-7	GNR 2016-153 AZ		.03/21/2022	CAPITALIZED INTEREST	XXX	52,018	52,018		1 B
38380B-N4-3	GNR 2016-153 ZB		.03/21/2022	CAPITALIZED INTEREST	XXX	44,830	44,830		1 B
<b>0109999999 - Bonds - U.S. Governments</b>						121,595	121,595	0	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
38381B-X3-3	GNR 2019-18 PZ		.03/21/2022	CAPITALIZED INTEREST	XXX	4,845	4,845		1 A
<b>0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>						4,845	4,845	0	XXX
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
090572-AQ-1	BIO-RAD LABS		.03/11/2022	BARCLAY CAPITAL	XXX	494,835	500,000	.668	2 B FE
115236-AE-1	BROWN & BROWN INC.		.03/14/2022	J. P. MORGAN	XXX	498,220	500,000		2 B FE
141781-BS-2	CARGILL INC.		.03/24/2022	US BANCORP	XXX	449,185	500,000	4,073	1 B FE
34964C-AF-3	FORTUNE BRANDS HOME & SE		.03/22/2022	BANK OF AMERICA	XXX	499,510	500,000		2 B FE
549271-AF-1	LUBRIZOL CORP.		.03/29/2022	TRUIST	XXX	647,685	500,000	16,250	1 C FE
906548-CU-4	UNION ELECTRIC CO.		.03/21/2022	J. P. MORGAN	XXX	498,770	500,000		1 B FE
78016E-YH-4	ROYAL BANK OF CANADA	A	.03/24/2022	MARKETAXESS	XXX	450,030	500,000	4,760	1 B FE
<b>1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						3,538,235	3,500,000	25,751	XXX
<b>2509999997 - Bonds - Subtotals - Bonds - Part 3</b>						3,664,674	3,626,439	25,751	XXX
<b>2509999999 - Bonds - Subtotals - Bonds</b>						3,664,674	3,626,439	25,751	XXX
<b>6009999999 Totals</b>						3,664,674	XXX	25,751	XXX

STATEMENT AS OF MARCH 31, 2022 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 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11	12	13	14	15							
CUSIP Identi- fication	Description		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	
Bonds - U.S. Governments																					
38378C-RT-6	GNR 2012-13 EG		03/01/2022	MBS PAYDOWN	XXX	10,644	10,644	10,765	10,645		(1)		(1)		10,644			.0	.33	10/20/2040	1 B
38378G-CY-2	GNR 2012-134 EA		03/01/2022	MBS PAYDOWN	XXX	3,486	3,486	3,653	3,487		(1)		(1)				.11		.11	11/20/2042	1 A
38378K-5X-3	GNR 2013-161 B		03/01/2022	MBS PAYDOWN	XXX	609,620	609,620	638,196	609,803		(183)		(183)		609,620			.0	4,622	11/16/2054	1 A
38378K-RS-0	GNR 2013-78 AG		03/01/2022	MBS PAYDOWN	XXX	61,397	61,397	59,114	61,343		.54		.54		61,397			.0	179	07/16/2043	1 A
38379U-6F-8	GNR 2017-24 BC		03/01/2022	MBS PAYDOWN	XXX	216,881	216,881	206,918	216,817		.64		.64		216,881			.0	867	07/16/2050	1 A
38380J-HK-7	GNR 2017-181 AB		03/01/2022	MBS PAYDOWN	XXX	71,799	71,799	69,542	71,789		.10		.10		71,799			.0	174	04/16/2052	1 B
38380J-XC-7	GNR 2018-45 A		03/01/2022	MBS PAYDOWN	XXX	23,946	23,946	23,100	23,939		.7		.7		23,946			.0	100	11/16/2048	1 A
0109999999 - Bonds - U.S. Governments						997,772	997,772	1,011,288	997,822	0	(50)	0	(50)	0	997,772	0	0	0	5,986	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																					
3128HX-SS-5	FHS 268 30		03/01/2022	MBS PAYDOWN	XXX	34,638	34,638	36,067	34,652		(13)		(13)		34,638			.0	174	08/15/2042	1 A
3128KJ-CZ-3	FG A55488		03/01/2022	MBS PAYDOWN	XXX	420	420	419	420		.0		.0		420			.0	.4	12/01/2036	1 A FE
3128MJ-BW-9	FG G08052		03/01/2022	MBS PAYDOWN	XXX	2,519	2,519	2,507	2,519		.0		.0		2,519			.0	17	04/01/2035	1 A FE
3128PT-RY-1	FG C91403		03/01/2022	MBS PAYDOWN	XXX	13,761	13,761	14,814	13,761		.0		.0		13,761			.0	83	03/01/2032	1 A
3128PT-S2-0	FG C91437		03/01/2022	MBS PAYDOWN	XXX	11,029	11,029	11,594	11,036		(7)		(7)		11,029			.0	61	04/01/2032	1 A
31294M-A7-6	FG E02730		03/01/2022	MBS PAYDOWN	XXX	4,425	4,425	4,603	4,433		(8)		(8)		4,425			.0	30	10/01/2025	1 A FE
3136A7-ZV-7	FNR 2012-83 BA		03/01/2022	MBS PAYDOWN	XXX	11,681	11,681	11,981	11,681		.0		.0		11,681			.0	40	03/25/2041	1 A
3136AJ-E9-3	FNR 2014-26 BL		03/01/2022	MBS PAYDOWN	XXX	117,874	117,874	120,540	117,875		(1)		(1)					.0	583	11/25/2042	1 A FE
3136AP-ZK-7	FNR 2015-68 BW		03/01/2022	MBS PAYDOWN	XXX	71,290	71,290	71,279	71,290		.0		.0		71,290			.0	343	08/25/2035	1 A FE
3136AP-GW-6	FNR 2015-52 VB		03/01/2022	MBS PAYDOWN	XXX	380,121	380,121	390,515	380,194		(73)		(73)		380,121			.0	2,381	09/25/2038	1 A
31371N-CM-5	FN 256676		03/01/2022	MBS PAYDOWN	XXX	6,195	6,195	6,721	6,213		(18)		(18)		6,195			.0	64	04/01/2027	1 A FE
31371N-SQ-9	FN 257127		03/01/2022	MBS PAYDOWN	XXX	3,809	3,809	4,126	3,819		(10)		(10)		3,809			.0	35	02/01/2023	1 A
3137A3-JW-0	FHR 3753 AS		03/01/2022	MBS PAYDOWN	XXX	16,113	16,113	16,624	16,127		(15)		(15)		16,113			.0	92	11/15/2025	1 A
3137AG-CA-6	FHR 3947 BC		03/01/2022	MBS PAYDOWN	XXX	3,649	3,649	3,774	3,651		(2)		(2)		3,649			.0	15	10/15/2026	1 B
3137AM-K7-1	FHR 4020 EJ		03/01/2022	MBS PAYDOWN	XXX	21,795	21,795	21,795	21,795		.0		.0		21,795			.0	101	02/15/2042	1 B
3137AN-VV-4	FHR 4031 LB		03/01/2022	MBS PAYDOWN	XXX	45,657	45,657	45,657	45,657		.0		.0		45,657			.0	139	01/15/2031	1 A
3137BJ-H4-8	FHR 4471 N		02/01/2022	MBS PAYDOWN	XXX	47,450	47,450	53,277	47,458		(9)		(9)		47,450			.0	204	12/15/2053	1 A
3137BS-FF-5	FHR 4622 VB		03/01/2022	MBS PAYDOWN	XXX	684,688	684,688	682,120	684,591		.97		.97		684,688			.0	3,371	12/15/2039	1 B
3138L4-ZC-6	FN AM4370		03/01/2022	MBS PAYDOWN	XXX	4,272	4,272	4,928	4,276		(4)		(4)		4,272			.0	37	09/01/2031	1 A FE
3138L4-6B-4	FN AM4465		03/01/2022	MBS PAYDOWN	XXX	25,791	25,791	28,628	25,815		(24)		(24)		25,791			.0	194	10/01/2033	1 A FE
31393M-W9-8	FHR 2586 WG		03/01/2022	MBS PAYDOWN	XXX	12,881	12,881	13,223	12,885		(4)		(4)		12,881			.0	72	03/15/2033	1 B
31395B-D7-5	FNR 2006-22 CE		03/01/2022	MBS PAYDOWN	XXX	6,920	6,920	7,105	6,921		(2)		(2)		6,920			.0	53	08/25/2023	1 A
31395E-YP-6	FHR 2835 HB		03/01/2022	MBS PAYDOWN	XXX	5,689	5,689	5,913	5,693		(3)		(3)		5,689			.0	51	08/15/2024	1 B
31396J-ZL-8	FHR 3127 CY		03/01/2022	MBS PAYDOWN	XXX	5,669	5,669	5,896	5,672		(3)		(3)		5,669			.0	55	03/15/2026	1 B
31397S-SN-0	FNR 2011-43 B		03/01/2022	MBS PAYDOWN	XXX	13,969	13,969	14,840	13,975		(6)		(6)		13,969			.0	78	05/25/2031	1 B
31398L-BJ-6	FHR 3597 LE		03/01/2022	MBS PAYDOWN	XXX	8,613	8,613	9,010	8,621		(8)		(8)		8,613			.0	53	07/15/2039	1 B
31402R-JV-2	FN 735676		03/01/2022	MBS PAYDOWN	XXX	3,416	3,416	3,537	3,418		(3)		(3)		3,416			.0	27	07/01/2035	1 A FE
31403D-BW-8	FN 745353		03/01/2022	MBS PAYDOWN	XXX	3,560	3,560	3,463	3,558		2		.2		3,560			.0	35	03/01/2036	1 A FE
31404A-GX-6	FN 762614		03/01/2022	MBS PAYDOWN	XXX	7,058	7,058	7,151	7,058		.0		.0		7,058			.0	58	12/01/2023	1 A FE
31404S-GD-1	FN 776996		03/01/2022	MBS PAYDOWN	XXX	.699	.699	.726	.699		.0		.0		.699			.0	.6	04/01/2034	1 A FE
31417G-VK-9	FN AB9617		03/01/2022	MBS PAYDOWN	XXX	38,714	38,714	38,775	38,715		.0		.0		38,714			.0	197	06/01/2033	1 A
31417Y-ZJ-5	FN MA0776		03/01/2022	MBS PAYDOWN	XXX	12,219	12,219	12,876	12,232		(13)		(13)		12,219			.0	88	06/01/2031	1 A FE
31417Y-3N-5	FN MA0804		03/01/2022	MBS PAYDOWN	XXX	4,904	4,904	5,050	4,906		(2)		(2)		4,904			.0	32	07/01/2031	1 A
31417Y-TV-9	FN MA0563		03/01/2022	MBS PAYDOWN	XXX	6,115	6,115	6,306	6,115		.0		.0		6,115			.0	39	11/01/2030	1 A
31418A-E9-5	FN MA1059		03/01/2022	MBS PAYDOWN	XXX	11,358	11,358	12,022	11,367		(9)		(9)		11,358			.0	63	05/01/2032	1 A
31418A-EB-0	FN MA1029		03/01/2022	MBS PAYDOWN	XXX	9,510	9,510	9,999	9,516		(6)		(6)		9,510			.0	53	04/01/2032	1 A
31418A-TA-6	FN MA1444		03/01/2022	MBS PAYDOWN	XXX	16,265	16,265	16,824	16,270		(6)		(6)		16,265			.0	60	05/01/2033	1 A
31418B-TK-2	FN MA2353		03/01/2022	MBS PAYDOWN	XXX	103,437	103,437	105,991	103,470		(32)		(32)		103,437			.0	511	08/01/2035	1 A
38380U-QZ-9	GNR 2018-15 GZ		03/01/2022	MBS PAYDOWN	XXX	150,382	150,382	144,418	150,070		.311		.311		150,382			.0	719	01/20/2048	1 B
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,928,553	1,928,553	1,955,091	1,928,425	0	129	0	129	0	1,928,553	0	0	0	10,217	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
12572Q-AE-5	CME GROUP INC		03/31/2022	SECURITY CALLED BY ISSUER at 100.821	XXX	1,008,210	1,000,000	996,910	999,751		.88		.88		999,838		162	162	24,543	09/15/2022	1 B FE
126650-BQ-2	CVS PASS-THROUGH		03/10/2022	SINKING FUND REDEMPTION	XXX	6,388	6,388	6,515	6,389		(1)		(1)		6,388			.0	74	01/10/2030	2 B FE
33803W-AA-7	FISHERS LANE ASSOC LLC		03/05/2022	SINKING FUND REDEMPTION	XXX	14,007	14,007	14,368	14,010		(3)		(3)		14,007			.0	86	08/05/2030	1 B
48255@-AA-7	KKR PINE BROOKE ISSUER LLC		03/16/2022	SINKING FUND REDEMPTION	XXX	1,635	1,635	1,635	1,635		.0		.0		1,635			.0	12	03/15/2051	2 B PL
89657B-AA-2	TRL 2019-1A A		03/17/2022	MBS PAYDOWN	XXX	10,655	10,655	10,650	10,637		.18		.18		10,655			.0	68	04/17/2026	1 B FE
89680H-AA-0	TCF 2020-1A A		03/21/2022	MBS PAYDOWN	XXX	21,250	21,250	21,246	21,226		.24		.24		21,250			.0	75	05/20/2030	1 B FE
92838@-AA-1	VISTA RIDGE LLC		03/31/2022	VARIOUS	XXX	2,961	2,961	2,961	2,961		.0		.0		2,961			.0	19	10/14/2049	1 B PL

# STATEMENT AS OF MARCH 31, 2022 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**

[illegible]

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 DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

**STATEMENT AS OF MARCH 31, 2022 OF THE Grange Life Insurance Company**

## SCHEDULE E - PART 1 - CASH

[illegible]

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

E14