



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE

Grange Life Insurance Company

NAIC Group Code	00588 (Current Period)	00588 (Prior Period)	NAIC Company Code	71218	Employer's ID Number	31-0739286	
Organized under the Laws of		Ohio	State of Domicile or Port of Entry		Ohio		
Country of Domicile		United States					
Licensed as business type:		Life, Accident and Health [X]	Fraternal Benefit Societies []				
Incorporated/Organized		03/05/1968	Commenced Business		07/01/1968		
Statutory Home Office		671 South High Street (Street and Number)			Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)		
Main Administrative Office		671 South High Street (Street and Number)	Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)		800-399-3797 (Area Code) (Telephone Number)		
Mail Address		P.O. Box 182828 (Street and Number or P.O. Box)			Columbus, OH, US 43218-2828 (City or Town, State, Country and Zip Code)		
Primary Location of Books and Records		671 South High Street (Street and Number)	Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)		800-399-3797 (Area Code) (Telephone Number)		
Internet Web Site Address		www.grangeinsurance.com					
Statutory Statement Contact		Elishia Plaas Sibbing (Name)			816-753-7000 (Area Code) (Telephone Number) (Extension)		
		Ellee.Sibbing@kclife.com (E-mail Address)			816-531-8979 (FAX Number)		

OFFICERS

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

OTHER OFFICERS

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

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

Subscribed and sworn to before me this
day of _____,

STATEMENT AS OF JUNE 30, 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	384,710,805		384,710,805	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 (\$ 2,027,057), cash equivalents (\$ 14,397,477) and short-term investments (\$ 0)	16,424,535		16,424,535	7,866,334
6. Contract loans (including \$ premium notes)	13,695,494		13,695,494	13,582,683
7. Derivatives			0	0
8. Other invested assets			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)	414,830,834	0	414,830,834	409,158,921
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	3,312,954		3,312,954	3,202,210
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	976,599	28,260	948,339	1,939,659
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	39,594,415		39,594,415	40,851,782
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	8,267,174		8,267,174	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			0	1,312,768
18.2 Net deferred tax asset	12,661,421	9,314,166	3,347,255	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	481,292	424,593	56,699	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	480,825,328	10,465,243	470,360,085	470,149,087
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0		0	0
28. Total (Lines 26 and 27)	480,825,328	10,465,243	470,360,085	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	354,245	354,245	0	0
2502. MISCELLANEOUS ASSETS	127,047	70,348	56,699	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)	481,292	424,593	56,699	0

STATEMENT AS OF JUNE 30, 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 \$ 429,083,339 less \$ included in Line 6.3 (including \$ Modco Reserve)	429,083,339	422,946,870
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	331,831	364,444
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,036,015	1,137,303
4. Contract claims:		
4.1 Life	4,146,970	6,156,010
4.2 Accident and health	2,652	2,798
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	0	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	0
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	412,863	363,678
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	0	0
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$ 286,056 , accident and health \$ and deposit-type contract funds \$	286,056	245,183
11. Commissions and expense allowances payable on reinsurance assumed	0	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	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	869,293	1,141,841
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	538,271	519,429
17. Amounts withheld or retained by reporting entity as agent or trustee	0	0
18. Amounts held for agents' account, including \$ agents' credit balances	0	0
19. Remittances and items not allocated	2,235,186	3,799,428
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ and interest thereon \$	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,048,000	1,852,000
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	1,014,417	152,948
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	0	0
24.09 Payable for securities	250,000	1,000,000
24.10 Payable for securities lending	0	0
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	530,788	411,812
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	442,912,137	440,220,200
27. From Separate Accounts statement	0	0
28. Total liabilities (Lines 26 and 27)	442,912,137	440,220,200
29. Common capital stock	1,893,750	1,893,750
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus	40,202,189	40,202,189
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(14,647,990)	(12,167,051)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	25,554,199	28,035,138
38. Totals of Lines 29, 30 and 37	27,447,949	29,928,888
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	470,360,086	470,149,088
DETAILS OF WRITE-INS		
2501. UNCASHED CHECKS PENDING ESCHEATMENT	530,788	411,812
2502.	0	0
2503.	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	530,788	411,812
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	21,535,935	23,858,611	46,835,491
2. Considerations for supplementary contracts with life contingencies	0	0	0
3. Net investment income	7,293,911	7,077,062	14,291,602
4. Amortization of Interest Maintenance Reserve (IMR)	(80,519)	(60,804)	(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	1,240,243	1,592,252	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	2,330	3,477	(6,351)
9. Totals (Lines 1 to 8.3)	29,991,900	32,470,598	63,957,886
10. Death benefits	17,957,148	17,203,225	38,580,548
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	5,936
12. Annuity benefits	2,650,902	2,441,911	3,791,074
13. Disability benefits and benefits under accident and health contracts	132,248	143,492	314,447
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	2,525,361	3,168,341	5,605,628
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	106,283	130,206	308,001
18. Payments on supplementary contracts with life contingencies	53,018	50,940	108,781
19. Increase in aggregate reserves for life and accident and health contracts	6,103,856	6,982,701	13,686,182
20. Totals (Lines 10 to 19)	29,528,816	30,120,816	62,400,597
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	619,180	850,658	1,490,187
22. Commissions and expense allowances on reinsurance assumed	51,980	50,247	50,247
23. General insurance expenses and fraternal expenses	2,490,381	2,072,179	4,834,895
24. Insurance taxes, licenses and fees, excluding federal income taxes	810,327	901,651	1,512,082
25. Increase in loading on deferred and uncollected premiums	590,498	(103,707)	830,736
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0
27. Aggregate write-ins for deductions	140	173	288
28. Totals (Lines 20 to 27)	34,091,322	33,892,017	71,119,032
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(4,099,422)	(1,421,419)	(7,161,146)
30. Dividends to policyholders and refunds to members	24,809	23,693	52,003
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(4,124,231)	(1,445,112)	(7,213,149)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,639	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)	(4,128,870)	(1,445,112)	(7,436,547)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$	(17,793)	17,793	15,981
transferred to the IMR)	17,793	15,981	16,758
35. Net income (Line 33 plus Line 34)	(4,111,077)	(1,429,131)	(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)	(4,111,077)	(1,429,131)	(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	575,164	274,422	1,880,333
41. Change in nonadmitted assets	1,250,976	(43,538)	(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	(196,000)	(320,000)	(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)	(2,480,937)	(1,518,247)	(7,609,357)
55. Capital and surplus as of statement date (Lines 36 + 54)	27,447,951	36,019,998	29,928,888
DETAILS OF WRITE-INS			
08.301. MISCELLANEOUS INCOME:	2,330	3,477	(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)	2,330	3,477	(6,351)
2701. MISCELLANEOUS EXPENSES	140	173	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)	140	173	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

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	24,103,742	24,906,052	46,118,538
2. Net investment income.....	7,556,027	7,400,523	14,871,107
3. Miscellaneous income.....	1,242,573	1,595,729	2,890,696
4. Total (Lines 1 to 3).....	32,902,342	33,902,304	63,880,341
5. Benefit and loss related payments.....	22,706,170	22,376,782	50,423,787
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	3,812,410	4,227,729	8,099,823
7. Commissions, expenses paid and aggregate write-ins for deductions.....	24,809	23,693	51,581
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses).....	(1,308,129)	(2,178)	(24,085)
10. Total (Lines 5 through 9).....	25,235,260	26,626,026	58,551,106
11. Net cash from operations (Line 4 minus Line 10).....	7,667,082	7,276,278	5,329,235
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	30,090,644	24,991,106	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.....		2,115,065	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	30,090,644	27,106,171	39,741,866
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	27,360,845	42,880,866	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.....	750,000	0	500,000
13.7 Total investments acquired (Lines 13.1 to 13.6).....	28,110,845	42,880,866	63,998,441
14. Net increase (or decrease) in contract loans and premium notes.....	112,811	277,218	436,437
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	1,866,988	(16,051,913)	(24,693,012)
Cash from Financing and Miscellaneous Sources			
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.....	(99,931)	(131,178)	(237,999)
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(875,938)	(1,575,652)	(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).....	(975,869)	(1,706,830)	(494,186)
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).....	8,558,201	(10,482,465)	(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).....	16,424,534	17,241,832	7,866,333

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	39,853,221	42,223,629	84,134,992
3. Ordinary individual annuities	484,896	851,628	849,022
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	0	0	0
7. A & H - group	0	0	0
8. A & H - credit (group and individual)	0	0	0
9. A & H - other	52,020	64,987	119,824
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	40,390,138	43,140,244	85,103,838
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	40,390,138	43,140,244	85,103,838
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	40,390,138	43,140,244	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 JUNE 30, 2022 OF THE Grange Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

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	\$ (4,111,077)	\$ (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	\$ (4,111,077)	\$ (7,419,789)
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 27,447,949	\$ 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	\$ 27,447,949	\$ 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):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 324,813
2. 12 Months or Longer	\$

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

b.	The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 3,270,687
		2. 12 Months or Longer	\$
(5) Information Investor Considered in Reaching Conclusion that Impairments are Not other-Than-Temporary Based on estimated present value cash flows the interest related impairments were considered not material.			
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.	Joint Ventures, Partnerships and Limited Liability Companies Not Applicable		
7.	Investment Income No significant changes		
8.	Derivative Instruments Not Applicable		
9.	Income Taxes No significant changes		
10.	Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties		
A.	Nature of the Relationship Involved During the first and second quarter of 2022, the Company did not pay a dividend to its parent and sole stockholder, Kansas City Life Insurance Company.		
B.	Detail of 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 \$1,014,417 payable to its parent at June 30, 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 second quarter ended June 30, 2022, the Company incurred \$1,000,000 for management fees and administrative services to Kansas City Life Insurance Company. For the six months ended June 30, 2022, the Company incurred \$2,000,000 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 for Investment in 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		

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

The Company has no SCA entities.

K. Investment in Foreign Insurance Subsidiary

The Company has no foreign insurance subsidiaries.

L. Investment in Downstream Noninsurance Holding 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. All Other Debt

The Company had no capital notes or debentures outstanding at June 30, 2022. The Company has a \$20,000,000 revolving line of credit with a major commercial bank to borrow as needed. The line of credit, which was established in June of 2022, is at a variable interest rate based upon short-term indices and will mature in June of 2023. At June 30, 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	\$ 0
2. Estimated residual value of leased assets	\$ 0	\$ 0
3. Unearned and deferred income	\$ 0	\$ 0
4. Investment in leveraged leases	\$ 0	\$ 0
5. Deferred income taxes related to leveraged leases	\$ 0	\$ 0
6. Net investment in leveraged leases	\$ 0	\$ 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. Assets and Liabilities Measured at Fair Value

(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. Other Fair Value Disclosures

Not Applicable

C. Fair Value of Financial Instruments

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 356,196,050	\$ 384,710,805	\$ 2,428,990	\$ 353,767,060	\$ 0	\$ 0	\$ 0
Policy Loans	\$ 13,695,494	\$ 13,695,494	\$ 0	\$ 0	\$ 13,695,494	\$ 0	\$ 0
Cash and cash equivalents	\$ 16,424,535	\$ 16,424,535	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

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. Investments Measured using the NAV as Practical Expedient

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21.	Not Applicable					
	Other Items					
	No significant changes					
22.	Events Subsequent					
	Subsequent events have been considered through August 5, 2022, the date these statutory financial statements were issued.					
23.	Reinsurance					
	No significant changes					
24.	Retrospectively Rated Contracts & Contracts Subject to Redetermination					
	Not Applicable					
25.	Changes in Incurred Losses and Loss Adjustment Expenses					
	A. Reasons for changes in the Provision for Incurred Loss and Loss Adjustment Expenses					
	Reserves as of December 31, 2021 for Individual accident and health lines were \$218,000. As of June 30, 2022, \$25,000 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$189,000 as a result of reestimation of unpaid claims and claim adjustment expenses. The decrease of \$4,000 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					
	Not Applicable					
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) As of June 30, 2022, the Company had \$1,087,039,430 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	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)	43,207,526			43,207,526	98.961
	(2) Not subject to discretionary withdrawal	453,799			453,799	1.039
	(3) Total (gross: direct + assumed)	43,661,325	0	0	43,661,325	100.000
	(4) Reinsurance ceded				0	
	(5) Total (net) (3) - (4)	43,661,325	\$ 0	\$ 0	43,661,325	
	(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	\$ 0	\$ 0	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	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)	49,702			49,702	4.797
	(2) Not subject to discretionary withdrawal	986,313			986,313	95.203
	(3) Total (gross: direct + assumed)	1,036,015	0	0	1,036,015	100.000
	(4) Reinsurance ceded				0	
	(5) Total (net) (3) - (4)	1,036,015	\$ 0	\$ 0	1,036,015	
	(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	\$ 0	\$ 0	0	
	D.					
	Life & Accident & Health Annual Statement:					
				<u>Amount</u>		
	(1) Exhibit 5, Annuities Section, Total (net)	\$ 43,224,272				
	(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	437,053				

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(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	1,036,015
(4) Subtotal	44,697,340

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	\$ 44,697,340

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		<u>Account Value</u>	<u>Cash Value</u>	<u>Reserve</u>
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value	0	6,204,943	26,845,333
b.	Universal Life	155,196,216	151,077,849	153,248,604
c.	Universal Life with Secondary Guarantees	16,454,488	9,376,120	53,635,251
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	88,775,734	128,464,628
h.	Variable Life	0	0	0
i.	Variable Universal Life	0	0	0
j.	Miscellaneous Reserves	0	0	0
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	380,104,765
b.	Accidental Death Benefits	XXX	XXX	186,456
c.	Disability – Active Lives	XXX	XXX	1,413,299
d.	Disability – Disabled Lives	XXX	XXX	1,869,036
e.	Miscellaneous Reserves	XXX	XXX	0
(3)	Total (gross: direct + assumed)	171,650,704	255,434,646	745,767,372
(4)	Reinsurance Ceded	0	0	360,345,358
(5)	Total (net) (3) – (4)	171,650,704	255,434,646	385,422,014

B. Separate Account with Guarantees

None

C. Separate Account Nonguaranteed

		<u>Account Value</u>	<u>Cash Value</u>	<u>Reserve</u>
(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)	0	0	0
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)	0	0	0

D.

Life & Accident & Health Annual Statement:

	<u>Amount</u>
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 371,627,429
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	47,266
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	1,413,299
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	1,869,036
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	10,464,984
(6) Subtotal	385,422,014
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))	\$ 385,422,014

34. Premiums and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

Not Applicable

36. Loss/Claim Adjustment Expenses

Not Applicable

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... Yes [X] 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC YES.....
SUNSET FINANCIAL SERVICES, INC.....	KANSAS CITY, MO.....	.....	.....	.....	.....

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

GENERAL INTERROGATORIES

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

INVESTMENT

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

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

.....

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$0	\$
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$0	\$
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	\$0	\$

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 [] NA [X]
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 [X] No []

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

1 Name of Custodian(s)	2 Custodian Address
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 Name(s)	2 Location(s)	3 Complete Explanation(s)
.....

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

Yes [] No [X]

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

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

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

1 Name of Firm or Individual	2 Affiliation
.....

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 [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 invested assets? Yes [] No [X]

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

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

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 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

- PL security is not available.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities?

Yes [] No [X]

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

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

GENERAL INTERROGATORIES

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 [X]

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:

- a. 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 [X]

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

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.....	.....(39.7) %
2.2	A&H cost containment percent .....	.....0.0 %
2.3	A&H expense percent excluding cost containment expenses.....	.....37.7 %
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 JUNE 30, 2022 OF THE Grange Life Insurance Company

SCHEDULE S – CEDED REINSURANCE

Showing All New Reinsurance Treaties – Current Year to Date

NONE

10

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

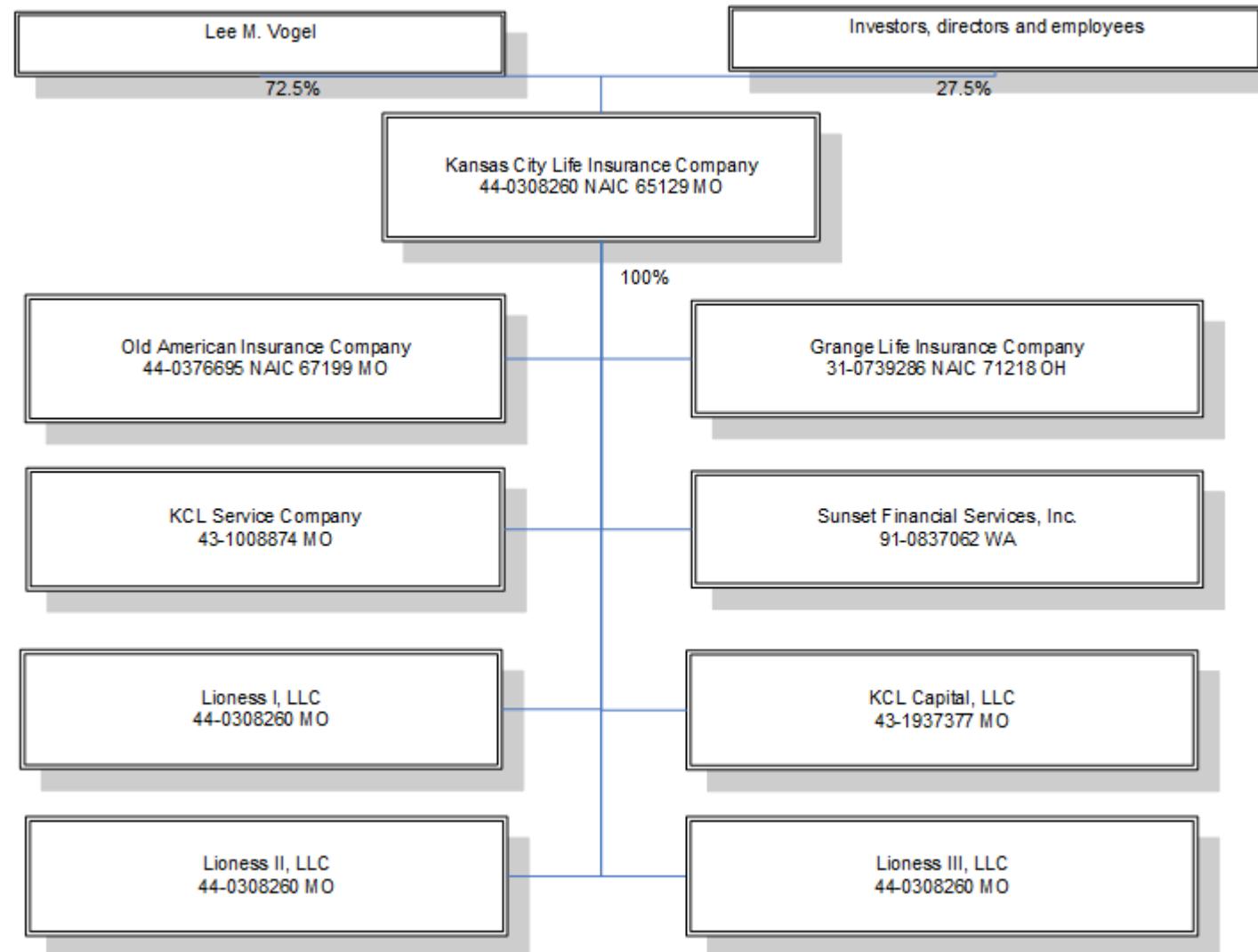
Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status (a)	Direct Business Only				
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama	AL	N .....	.92,264 .....			.92,264
2. Alaska	AK	N	4,373			4,373
3. Arizona	AZ	N .....	.72,316 .....			.72,316
4. Arkansas	AR	N .....	.29,104 .....			.29,104
5. California	CA	N .....	.81,662 .....			.82,407
6. Colorado	CO	N .....	.48,293 .....			.48,293
7. Connecticut	CT	N	4,373			4,373
8. Delaware	DE	N	7,106			7,106
9. District of Columbia	DC	N .....	.879 .....			.879
10. Florida	FL	N .....	.640,277 .....			.641,747
11. Georgia	GA	L	3,948,234 .....	.610 .....	.6,643	3,955,487
12. Hawaii	HI	N	5,476			5,476
13. Idaho	ID	N	7,010			7,010
14. Illinois	IL	L	1,487,573 .....	.7950 .....	.745	1,496,268
15. Indiana	IN	L	2,992,848 .....	.20,850 .....	.557	3,014,255
16. Iowa	IA	L .....	.57,349 .....			.57,349
17. Kansas	KS	L .....	.18,697 .....			.18,697
18. Kentucky	KY	L	4,797,515 .....	.259,350 .....	.9,910 .....	.5,066,775
19. Louisiana	LA	N .....	.11,101 .....			.11,101
20. Maine	ME	N .....	.3,401 .....			.3,401
21. Maryland	MD	N .....	.29,639 .....			.29,639
22. Massachusetts	MA	N	5,224			5,224
23. Michigan	MI	L	2,236,085 .....	.3,450 .....	.1,900 .....	.2,241,435
24. Minnesota	MN	L .....	.251,396 .....	.375 .....		.251,771
25. Mississippi	MS	N .....	.54,998 .....			.54,998
26. Missouri	MO	L .....	.69,029 .....			.69,029
27. Montana	MT	N	7,601			7,601
28. Nebraska	NE	N	7,026			7,026
29. Nevada	NV	N .....	.19,199 .....			.19,199
30. New Hampshire	NH	N .....	.5,320 .....			.5,320
31. New Jersey	NJ	N .....	.40,459 .....			.40,459
32. New Mexico	NM	N .....	.2,806 .....			.2,806
33. New York	NY	N .....	.18,007 .....			.18,007
34. North Carolina	NC	N .....	.144,274 .....			.144,592
35. North Dakota	ND	N .....	.2,215 .....			.2,215
36. Ohio	OH	L .....	.16,285,976 .....	.158,721 .....	.24,538 .....	.16,469,235
37. Oklahoma	OK	N	9,475			9,475
38. Oregon	OR	N .....	.10,018 .....			.10,018
39. Pennsylvania	PA	L .....	.1,175,785 .....			.1,175,785
40. Rhode Island	RI	N .....	.2,093 .....			.2,093
41. South Carolina	SC	L .....	.1,107,154 .....			.1,107,154
42. South Dakota	SD	N .....	.6,686 .....			.6,686
43. Tennessee	TN	L .....	.3,776,661 .....	.24,605 .....	.5,348 .....	.3,806,613
44. Texas	TX	N .....	.133,015 .....			.133,015
45. Utah	UT	N .....	.11,564 .....			.11,564
46. Vermont	VT	N .....	.4,045 .....			.4,045
47. Virginia	VA	L .....	.469,174 .....	.5,400 .....	.197 .....	.474,771
48. Washington	WA	N .....	.17,671 .....			.17,671
49. West Virginia	WV	N .....	.60,920 .....	.3,585 .....	.78 .....	.64,584
50. Wisconsin	WI	L .....	.587,552 .....			.587,552
51. Wyoming	WY	N .....	.1,450 .....			.1,450
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 .....	.699 .....			.699
56. Northern Mariana Islands	MP	N				0
57. Canada	CAN	N				0
58. Aggregate Other Alien	OT	XXX .....	.5,390 .....	.0 .....	.0 .....	.5,390
59. Subtotal		XXX .....	.40,870,834 .....	.484,896 .....	.52,448 .....	.41,408,179
90. Reporting entity contributions for employee benefits plans		XXX				0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX				0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX				0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX				0
94. Aggregate other amounts not allocable by State		XXX .....	.0 .....	.0 .....	.0	0
95. Totals (Direct Business)		XXX .....	.40,870,834 .....	.484,896 .....	.52,448 .....	.41,408,179
96. Plus Reinsurance Assumed		XXX .....	.2,940,976 .....			.2,940,976
97. Totals (All Business)		XXX .....	.43,811,810 .....	.484,896 .....	.52,448 .....	.44,349,155
98. Less Reinsurance Ceded		XXX .....	.20,215,238 .....		.31,468 .....	.20,246,706
99. Totals (All Business) less Reinsurance Ceded		XXX .....	.23,596,571 .....	.484,896 .....	.20,981 .....	.24,102,448
DETAILS OF WRITE-INS						
58001. ZZZ Other Alien		XXX .....	.5,390 .....			.5,390
58002.		XXX				
58003.		XXX				
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX .....	.0 .....	.0 .....	.0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)		XXX .....	.5,390	0	0 .....	.5,390
9401.		XXX				
9402.		XXX				
9403.		XXX				
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX .....	.0 .....	.0 .....	.0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)		XXX	0	0	0	0

(a) Active Status Counts:

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

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



STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

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

Asterisk

Explanation

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STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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.YES.....

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.YES.....

Explanation:

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

SCHEDULE A – VERIFICATION

Real Estate

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

NONE

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	387,709,895	364,375,745
2. Cost of bonds and stocks acquired.....	27,360,845	63,498,441
3. Accrual of discount.....	204,315	727,982
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	84,728	113,531
6. Deduct consideration for bonds and stocks disposed of.....	30,113,639	39,741,866
7. Deduct amortization of premium.....	558,334	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.....	22,995	256,324
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	384,710,805	387,709,895
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	384,710,805	387,709,895

STATEMENT AS OF JUNE 30, 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
BONDS								
1. NAIC 1 (a).....	248,211,908	12,365,085	17,702,029	1,867,505	248,211,908	244,742,469	0	249,625,558
2. NAIC 2 (a).....	138,219,121	11,331,085	8,300,203	(2,040,962)	138,219,121	139,209,041	0	137,323,591
3. NAIC 3 (a).....	760,025	0	0	(730)	760,025	759,295	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.....	387,191,054	23,696,170	26,002,232	(174,187)	387,191,054	384,710,805	0	387,709,895
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.....	387,191,054	23,696,170	26,002,232	(174,187)	387,191,054	384,710,805	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 \$

S102

Schedule DA - Part 1

NONE

Schedule DA - Verification

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	6,671,654	26,325,494
2. Cost of cash equivalents acquired	147,208,462	271,951,513
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals	139,482,639	291,605,353
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,397,477	6,671,654
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	14,397,477	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

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Governments									
38380A-A5-6.	GNR 2016-121 AZ.		06/16/2022	CAPITALIZED INTEREST	XXX	24,996	24,996		1.B
38380B-N2-7.	GNR 2016-153 AZ.		06/16/2022	CAPITALIZED INTEREST	XXX	52,409	52,409		1.B
38380B-N4-3.	GNR 2016-153 ZB.		06/16/2022	CAPITALIZED INTEREST	XXX	45,167	45,167		1.B
91282C-EN-7.	US TREASURY N/B.		05/03/2022	STIFEL NICOLAUS & CO.	XXX	1,371.897	1,388,000	415	.1 A FE
0109999999 - Bonds - U.S. Governments						1,494,468	1,510,571	415	XXX
Bonds - U.S. States, Territories and Possessions									
041042-S4-5.	ARKANSAS STATE TXBL - SER A.		05/31/2022	UNITED MISSOURI BANK	XXX	775,224	925,000	.4,008	.1.C FE
041042-U8-3.	ARKANSAS STATE TXBL - SER B.		06/06/2022	PIPER Sandler	XXX	787,398	950,000	.4,631	.1.C FE
68609T-7T-9.	OREGON ST TXBL SUST BOND - SER B		05/31/2022	UNITED MISSOURI BANK	XXX	508,820	500,000	.984	.1.B FE
0509999999 - Bonds - U.S. States, Territories and Possessions						2,071,442	2,375,000	9,623	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
.463778-A0-3.	IRVING TX TXBL		04/22/2022	PIPER Sandler	XXX	1,000,000	1,000,000		.1.A FE
54627R-AP-5.	LOUISIANA LOC ENVIRONMENTAL FACS		05/12/2022	J. P. MORGAN	XXX	500,000	500,000		.1.A FE
696888-HH-2.	PALMER TX INDEP SCH DIST		06/01/2022	UNITED MISSOURI BANK	XXX	775,500	1,000,000	.9,719	.1.A FE
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,275,500	2,500,000	9,719	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
68763G-AM-0.	OSAGE CNTY KS PUBLIC BLDG COMM REV		04/06/2022	RAYMOND JAMES & ASSOCIATES, INC.	XXX	1,019,220	1,000,000		.1.C FE
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,019,220	1,000,000	0	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
.00115A-AP-4.	AEP TRANSMISSION CO LLC		06/07/2022	TRUST	XXX	496,815	500,000		.1.F FE
.007903-BF-3.	ADVANCED MICRO DEVICES		06/07/2022	BARCLAY CAPITAL	XXX	500,000	500,000		.1.G FE
.03523T-BU-1.	ANHEUSER-BUSCH INBEV WOR		05/31/2022	MORGAN STANLEY/DEAN WITTER	XXX	1,076,700	1,000,000	19,529	.2.B FE
.059165-EP-1.	BALTIMORE GAS & ELECTRIC		06/01/2022	CREDIT SUISSE FIRST BOSTON	XXX	499,110	500,000		.1.F FE
.06400R-BH-9.	BANK OF NY MELLON CORP		06/08/2022	GOLDMAN SACHS, NEW YORK	XXX	500,000	500,000		.1.E FE
.073096-AC-3.	BAYPORT POLYMERS LLC		05/23/2022	JANE STREET	XXX	994,050	1,000,000	.5,854	.2.A FE
.09256B-AM-9.	BLACKSTONE HOLDINGS FINA		05/31/2022	JANE STREET	XXX	411,550	500,000	.3,986	.1.E FE
.09857L-AR-9.	BOOKING HOLDINGS INC		04/14/2022	JANE STREET	XXX	522,965	500,000	.385	.1.G FE
.127055-AM-3.	CABOT CORP		06/07/2022	J. P. MORGAN	XXX	496,650	500,000		.2.B FE
.224044-CF-2.	COX COMMUNICATIONS INC		06/14/2022	JANE STREET	XXX	931,390	1,000,000	18,000	.2.B FE
.277432-AP-5.	EASTMAN CHEMICAL CO		05/31/2022	MESIROW FINANCIAL	XXX	474,505	500,000	.3,035	.2.C FE
.29281*-AB-5.	ENERGY CAPITAL PARTNERS HOLDINGS, LP		06/17/2022	VOYA INVESTMENT MANAGEMENT LLC	XXX	500,000	500,000		.1.G FE
.369550-BH-0.	GENERAL DYNAMICS CORP		05/31/2022	MORGAN STANLEY/DEAN WITTER	XXX	497,005	500,000	.3,601	.1.G FE
.375558-BS-1.	GILEAD SCIENCES INC		05/31/2022	GOLDMAN SACHS, NEW YORK	XXX	767,770	1,000,000	.4,406	.2.A FE
.61747Y-ES-0.	MORGAN STANLEY		04/18/2022	MORGAN STANLEY/DEAN WITTER	XXX	500,000	500,000		.2.A FE
.67103H-AL-1.	O'REILLY AUTOMOTIVE INC		06/06/2022	J. P. MORGAN	XXX	498,420	500,000		.2.B FE
.74834L-AY-6.	QUEST DIAGNOSTICS INC		05/31/2022	US BANCORP	XXX	977,750	1,000,000	.8,094	.2.B FE
.784860-AS-0.	SVB FINANCIAL GROUP		04/26/2022	GOLDMAN SACHS, NEW YORK	XXX	500,000	500,000		.2.B FE
.902494-AY-9.	TYSON FOODS INC		05/25/2022	JANE STREET	XXX	1,041,580	1,000,000	14,592	.2.B FE
.91324P-CR-1.	UNITEDHEALTH GROUP INC		04/14/2022	JANE STREET	XXX	1,077,010	1,000,000	12,403	.1.F FE
.928668-BT-8.	VOLKSWAGEN GROUP AMERICA		05/31/2022	MORGAN STANLEY/DEAN WITTER	XXX	998,700	1,000,000		.2.A FE
.89115A-2E-1.	TORONTO-DOMINION BANK	A	06/01/2022	BANK OF AMERICA	XXX	500,000	500,000		.1.E FE
.98417E-AC-4.	GLENCORE FINANCE CANADA	A	05/31/2022	JANE STREET	XXX	573,580	500,000	.1,629	.2.A FE
.01749T-AC-5.	ALLEGION US HOLDING CO	C	06/07/2022	J. P. MORGAN	XXX	499,990	500,000		.2.B FE
.38239P-AA-5.	GOODMAN US FIN FIVE LLC	C	04/28/2022	RBC DOMINION	XXX	1,000,000	1,000,000		.2.A FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,835,540	17,000,000	95,514	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 3						23,696,170	24,385,571	115,272	XXX
2509999999 - Bonds - Subtotals - Bonds						23,696,170	24,385,571	115,272	XXX
6009999999 Totals						23,696,170	XXX	115,272	XXX

STATEMENT AS OF JUNE 30, 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 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Accretion	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																								
38378C-RT-6, GNR 2012-13 EG...	06/01/2022, MBS PAYDOWN...		XXX...	7,198	.7,198	.7,280	.7,201			(4)			(4)					0	.60	10/20/2040...	.1.B			
38378G-CY-2, GNR 2012-134 EA...	06/01/2022, MBS PAYDOWN...		XXX...	19,961	19,961	20,922	20,068			(107)			(107)					0	0	233	11/20/2042...	.1.A		
38378K-5X-3, GNR 2013-161 B...	06/01/2022, MBS PAYDOWN...		XXX...	20,359	20,359	21,314	20,441			(62)			(82)					0	0	263	11/16/2054...	.1.A		
38378K-RS-0, GNR 2013-78 AG...	06/01/2022, MBS PAYDOWN...		XXX...	2,087	2,087	2,096	2,076			11			11					0	0	20	07/16/2043...	.1.A		
38379U-6F-8, GNR 2017-24 BC...	06/01/2022, MBS PAYDOWN...		XXX...	12,214	12,214	11,653	12,180			34			34					0	0	122	07/16/2050...	.1.A		
38380J-HK-7, GNR 2017-181 AB...	06/01/2022, MBS PAYDOWN...		XXX...	59,752	59,752	57,873	59,638			114			114					0	0	585	04/16/2052...	.1.B		
38380J-XC-7, GNR 2018-45 A...	06/01/2022, MBS PAYDOWN...		XXX...	56,941	56,941	54,930	56,869			72			72					0	0	513	11/16/2048...	.1.A		
912828-SV-3, US TREASURY N/B...	05/15/2022, MATURITY...		XXX...	1,385,000	1,385,000	1,372,180	1,384,455			545			545					0	0	9,931	05/15/2022...	.1.A		
0109999999 - Bonds - U.S. Governments										1,563,512	1,563,512	1,548,160	1,562,928	0	583	0	583	0	1,563,512	0	0	0	11,727	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																								
3128H-SS-5, FHS 268 30...	06/01/2022, MBS PAYDOWN...		XXX...	25,524	25,524	26,577	25,560			(36)			(36)					0	291	.08/15/2042...	.1.A			
3128KJ-CZ-3, FG A55488...	06/01/2022, MBS PAYDOWN...		XXX...	508	508	.506	.508			0			0					0	0	13	12/01/2036...	.1.A FE		
3128MJ-BW-9, FG G08052...	06/01/2022, MBS PAYDOWN...		XXX...	2,230	2,230	2,219	2,229			1			1					0	0	47	04/01/2035...	.1.A FE		
3128PT-RY-1, FG C91403...	06/01/2022, MBS PAYDOWN...		XXX...	11,177	11,177	12,033	11,177			0			0					0	0	157	03/01/2032...	.1.A		
3128PT-S2-0, FG C91437...	06/01/2022, MBS PAYDOWN...		XXX...	9,626	9,626	10,120	9,651			(25)			(25)					0	0	136	04/01/2032...	.1.A		
31294M-A7-6, FG E02730...	06/01/2022, MBS PAYDOWN...		XXX...	2,577	2,577	2,681	2,595			(17)			(17)					0	0	42	10/01/2025...	.1.A FE		
3136A7-ZV-7, FNR 2012-83 BA...	06/01/2022, MBS PAYDOWN...		XXX...	11,113	11,113	11,398	11,113			0			0					0	0	176	03/25/2041...	.1.A		
3136AJ-E9-3, FNR 2014-26 BL...	06/01/2022, MBS PAYDOWN...		XXX...	111,543	111,543	114,066	111,546			(3)			(3)					0	0	1,557	11/25/2042...	.1.A FE		
3136AP-2K-7, FNR 2015-68 BW...	06/01/2022, MBS PAYDOWN...		XXX...	62,344	62,344	62,334	62,343			1			1					0	0	874	08/25/2035...	.1.A FE		
3136AP-GW-6, FNR 2015-52 VB...	06/01/2022, MBS PAYDOWN...		XXX...	158,680	158,680	163,019	158,711			(31)			(31)					0	0	1,816	09/25/2038...	.1.A		
31371N-CM-5, FN 256676...	06/01/2022, MBS PAYDOWN...		XXX...	5,341	5,341	5,795	5,341			(57)			(57)					0	0	120	04/01/2027...	.1.A FE		
31371N-SQ-9, FN 257127...	06/01/2022, MBS PAYDOWN...		XXX...	3,869	3,869	4,190	3,909			(40)			(40)					0	0	87	02/01/2023...	.1.A		
3137A3-JW-0, FHR 3753 AS...	06/01/2022, MBS PAYDOWN...		XXX...	9,858	9,858	10,171	9,893			(35)			(35)					0	0	143	11/15/2025...	.1.A		
3137AG-CA-6, FHR 3947 BC...	06/01/2022, MBS PAYDOWN...		XXX...	4,054	4,054	4,193	4,065			(11)			(11)					0	0	42	10/15/2026...	.1.B		
3137AM-K7-1, FHR 4020 EJ...	06/01/2022, MBS PAYDOWN...		XXX...	15,689	15,689	15,689	15,689			0			0					0	0	187	02/15/2042...	.1.B		
3137AN-VV-4, FHR 4031 LB...	06/01/2022, MBS PAYDOWN...		XXX...	55,987	55,987	55,987	55,987			0			0					0	0	698	01/15/2031...	.1.A		
3137BJ-H4-8, FHR 4471 N...	06/01/2022, MBS PAYDOWN...		XXX...	66,912	66,912	75,130	67,098			(186)			(186)					0	0	1,147	12/15/2053...	.1.A		
3137BS-FF-5, FHR 4622 VB...	06/01/2022, MBS PAYDOWN...		XXX...	487,572	487,572	487,743	487,296			275			275					0	0	5,975	12/15/2039...	.1.B		
3138L4-2C-6, FN AM4370...	06/01/2022, MBS PAYDOWN...		XXX...	4,062	4,062	4,685	4,077			(15)			(15)					0	0	83	09/01/2031...	.1.A FE		
3138L4-6B-4, FN AM4465...	06/01/2022, MBS PAYDOWN...		XXX...	26,162	26,162	26,259	26,162			(97)			(97)					0	0	491	10/01/2033...	.1.A FE		
31393M-W9-8, FHR 2586 WG...	06/01/2022, MBS PAYDOWN...		XXX...	13,404	13,404	13,760	13,423			(18)			(18)					0	0	217	03/15/2033...	.1.B		
31395B-D7-5, FNR 2006-22 CE...	06/01/2022, MBS PAYDOWN...		XXX...	6,555	6,555	6,731	6,560			(5)			(5)					0	0	123	08/25/2023...	.1.A		
31395E-YP-6, FHR 2835 HB...	06/01/2022, MBS PAYDOWN...		XXX...	5,499	5,499	5,715	5,513			(14)			(14)					0	0	126	08/15/2024...	.1.B		
31396J-2L-8, FHR 3127 CY...	06/01/2022, MBS PAYDOWN...		XXX...	5,036	5,036	5,238	5,047			(11)			(11)					0	0	118	03/15/2026...	.1.B		
313975-5N-0, FNR 2011-43 B...	06/01/2022, MBS PAYDOWN...		XXX...	14,977	14,977	15,910	15,005			(28)			(28)					0	0	223	05/25/2031...	.1.B		
31398J-BJ-6, FHR 3597 LE...	06/01/2022, MBS PAYDOWN...		XXX...	8,494	8,494	8,885	8,529			(36)			(36)					0	0	137	07/15/2039...	.1.B		
31402R-JV-2, FN 735676...	06/01/2022, MBS PAYDOWN...		XXX...	3,527	3,527	3,653	3,538			(11)			(11)					0	0	73	07/01/2035...	.1.A FE		
31403D-BW-8, FN 745353...	06/01/2022, MBS PAYDOWN...		XXX...	2,463	2,463	2,458	2,458			4			4					0	0	55	03/01/2036...	.1.A FE		
31404A-GX-6, FN 762614...	06/01/2022, MBS PAYDOWN...		XXX...	3,237	3,237	3,279	3,237			0			0					0	0	65	12/01/2023...	.1.A FE		
314045-GD-1, FN 776996...	06/01/2022, MBS PAYDOWN...		XXX...	6,555	6,555	6,569	6,807			(14)			(14)					0	0	150	04/01/2034...	.1.A FE		
31417G-VK-9, FN AB9617...	06/01/2022, MBS PAYDOWN...		XXX...	6,246	6,246	6,256	6,246			0			0					0	0	64	06/01/2033...	.1.A FE		
31417Y-2J-5, FN MA0776...	06/01/2022, MBS PAYDOWN...		XXX...	10,485	10,485	11,048	10,531			(46)			(46)					0	0	199	06/01/2031...	.1.A FE		
31417Y-3N-5, FN MA0804...	06/01/2022, MBS PAYDOWN...		XXX...	6,431	6,431	6,622	6,444			(13)			(13)					0	0	100	07/01/2031...	.1.A FE		
31417Y-TV-9, FN MA0563...	06/01/2022, MBS PAYDOWN...		XXX...	4,742	4,742	4,742	4,890			0			0					0	0	77	11/01/2030...	.1.A FE		
31418A-E9-5, FN MA1059...	06/01/2022, MBS PAYDOWN...		XXX...	8,788	8,788	9,301	8,814																	

STATEMENT AS OF JUNE 30, 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 CUSIP Identifi- cation	2 Description	3 For- eign Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol	
									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.								
126650-BQ-2, CVS PASS-THROUGH,.....	06/10/2022, SINKING FUND REDEMPTION,.....	XXX,.....	6,499	6,499	6,629	6,629	6,499	6,499	(4)	.628	.628	.628	.628	6,499	0	0	0	0	.01/10/2030,.....	.2 B FE,.....	
166754-AP-6, CHEVRON PHILLIPS CHEM CO,.....	05/31/2022, VARIOUS,.....	XXX,.....	988,370	1,000,000	986,780	992,003	992,003	992,003	992,003	.628	.628	.628	.628	992,003	(4,261)	(4,261)	(4,261)	(4,261)	.12/01/2026,.....	.1 G FE,.....	
210518-DC-7, CONSUMERS ENERGY CO,.....	05/31/2022, KEY BANC CAPITAL MARKETS,.....	XXX,.....	499,880	500,000	498,760	499,100	499,100	499,100	499,100	.48	.48	.48	.48	499,100	.732	.732	.732	.732	.10/15/2028,.....	.1 E FE,.....	
210795-CB-9, CONTL AIRLINES 2012-2 A,.....	04/29/2022, SINKING FUND REDEMPTION,.....	XXX,.....	16,197	16,197	15,894	16,137	16,137	16,137	16,137	.61	.61	.61	.61	16,137	.0	.0	.0	.0	.10/29/2024,.....	.2 B FE,.....	
26441Y-AZ-0, DUKE REALTY LP,.....	06/07/2022, MARKETAXESS,.....	XXX,.....	486,090	500,000	495,350	497,719	497,719	497,719	497,719	.208	.208	.208	.208	497,927	(11,837)	(11,837)	(11,837)	(11,837)	.06/30/2026,.....	.2 A FE,.....	
278865-BD-1, ECOLAB INC,.....	06/07/2022, MARKETAXESS,.....	XXX,.....	981,470	1,000,000	950,630	965,746	965,746	965,746	965,746	2,278	2,278	2,278	2,278	968,025	.13,445	.13,445	.13,445	.13,445	.12/01/2027,.....	.1 G FE,.....	
30040W-AG-3, EVERSOURCE ENERGY,.....	05/31/2022, VARIOUS,.....	XXX,.....	1,010,790	1,000,000	996,380	998,517	998,517	998,517	998,517	.315	.315	.315	.315	998,832	.11,958	.11,958	.11,958	.11,958	.12/01/2023,.....	.2 A FE,.....	
316773-CU-2, FIFTH THIRD BANCORP,.....	05/16/2022, SECURITY CALLED BY ISSUER at 100,000,.....	XXX,.....	500,000	500,000	480,795	497,415	497,415	497,415	497,415	2,128	2,128	2,128	2,128	499,543	.457	.457	.457	.457	.06/15/2022,.....	.2 A FE,.....	
337738-AQ-1, FISERV INC,.....	05/31/2022, HEADLANDS GLOBAL MARKETS,.....	XXX,.....	505,560	500,000	499,405	499,780	499,780	499,780	499,780	.51	.51	.51	.51	499,832	.5,729	.5,729	.5,729	.5,729	.10/01/2023,.....	.2 B FE,.....	
33803W-AA-7, FISHERS LANE ASSOC LLC,.....	06/05/2022, SINKING FUND REDEMPTION,.....	XXX,.....	14,125	14,125	14,489	14,139	14,139	14,139	14,139	(.14)	(.14)	(.14)	(.14)	14,125	.0	.0	.0	.0	.08/05/2030,.....	.1 B FE,.....	
347466-AE-4, IRWIN LAND LLC,.....	06/15/2022, SINKING FUND REDEMPTION,.....	XXX,.....	17,824	17,824	17,505	17,782	17,782	17,782	17,782	.42	.42	.42	.42	17,824	0	0	0	0	.12/15/2035,.....	.1 F FE,.....	
369550-BM-9, GENERAL DYNAMICS CORP,.....	05/31/2022, CITI GROUP,.....	XXX,.....	497,080	500,000	494,735	495,530	495,530	495,530	495,530	.196	.196	.196	.196	495,726	.1,354	.1,354	.1,354	.1,354	.04/01/2030,.....	.1 G FE,.....	
375558-BF-9, GILEAD SCIENCES INC,.....	05/31/2022, RBC DOMINION,.....	XXX,.....	1,002,700	1,000,000	1,047,450	1,022,101	1,022,101	1,022,101	1,022,101	(2,241)	(2,241)	(2,241)	(2,241)	1,019,860	(.17,160)	(.17,160)	(.17,160)	(.17,160)	.27,476	.03/01/2026,.....	.2 A FE,.....
443510-AG-7, HUBBELL INC,.....	05/31/2022, MESIROW FINANCIAL,.....	XXX,.....	984,520	1,000,000	996,410	998,265	998,265	998,265	998,265	.164	.164	.164	.164	998,429	(13,909)	(13,909)	(13,909)	(13,909)	.25,218	.03/01/2026,.....	.2 A FE,.....
482550-AA-7, KKR PINE BROKE ISSUER LLC,.....	06/15/2022, SINKING FUND REDEMPTION,.....	XXX,.....	6,867	6,867	6,867	6,867	6,867	6,867	6,867	.0	.0	.0	.0	6,867	.0	.0	.0	.0	.03/15/2051,.....	.2 A PL,.....	
512807-AN-8, LAM RESEARCH CORP,.....	06/07/2022, MILLENNIUM ADVISORS,.....	XXX,.....	707,875	700,000	696,143	698,594	698,594	698,594	698,594	.183	.183	.183	.183	698,777	.9,098	.9,098	.9,098	.9,098	.19,507	.03/15/2025,.....	.1 G FE,.....
649840-CQ-6, GAS,.....	05/31/2022, VARIOUS,.....	XXX,.....	979,040	1,000,000	992,820	996,187	996,187	996,187	996,187	.301	.301	.301	.301	996,488	(17,448)	(17,448)	(17,448)	(17,448)	.16,340	.12/01/2026,.....	.1 G FE,.....
670666-EE-4, NVidia CORP,.....	06/14/2022, MARKETAXESS,.....	XXX,.....	971,950	1,000,000	933,830	957,649	957,649	957,649	957,649	3,770	3,770	3,770	3,770	961,418	.10,532	.10,532	.10,532	.10,532	.24,000	.09/16/2026,.....	.1 F FE,.....
741503-AS-6, BOOKING HOLDINGS INC,.....	04/14/2022, JANE STREET,.....	XXX,.....	632,975	625,000	630,344	626,862	626,862	626,862	626,862	(178)	(178)	(178)	(178)	626,685	.6,290	.6,290	.6,290	.6,290	.13,561	.03/15/2025,.....	.1 G FE,.....
74834L-AX-8, QUEST DIAGNOSTICS INC,.....	05/31/2022, JANE STREET,.....	XXX,.....	750,233	750,233	750,355	752,899	752,899	752,899	752,899	(385)	(385)	(385)	(385)	752,514	(.2,281)	(.2,281)	(.2,281)	(.2,281)	.17,646	.03/30/2025,.....	.2 B FE,.....
79466L-AF-1, SALESFORCE.COM, INC,.....	06/07/2022, MORGAN STANLEY/DEAN WITTER,.....	XXX,.....	1,004,420	1,000,000	979,150	985,349	985,349	985,349	985,349	.911	.911	.911	.911	986,260	.18,160	.18,160	.18,160	.18,160	.24,461	.04/11/2028,.....	.1 F FE,.....
806854-AH-8, SCHLUMBERGER INVESTMENT,.....	05/31/2022, VARIOUS,.....	XXX,.....	760,650	750,000	746,243	748,474	748,474	748,474	748,474	.324	.324	.324	.324	748,799	.11,851	.11,851	.11,851	.11,851	.13,764	.12/01/2023,.....	.1 F FE,.....
857477-BC-6, STATE STREET CORP,.....	05/31/2022, JANE STREET,.....	XXX,.....	505,460	500,000	500,000	500,000	500,000	500,000	500,000	.0	.0	.0	.0	500,000	.5,460	.5,460	.5,460	.5,460	.9,388	.12/03/2024,.....	.1 E FE,.....
863667-AF-8, STRYKER CORP,.....	05/31/2022, HEADLANDS GLOBAL MARKETS,.....	XXX,.....	503,770	500,000	498,885	499,673	499,673	499,673	499,673	.56	.56	.56	.56	499,729	.4,041	.4,041	.4,041	.4,041	.9,234	.05/15/2024,.....	.2 A FE,.....
873050-CD-1, TTX CO,.....	05/11/2022, SECURITY CALLED BY ISSUER at 100,659,.....	XXX,.....	503,295	500,000	493,985	499,208	499,208	499,208	499,208	.325	.325	.325	.325	499,533	.467	.467	.467	.467	.10,751	.11/15/2022,.....	.1 F FE,.....
89657B-AE-2, TRL 2019-1A A,.....	06/17/2022, MBS PAYDOWN,.....	XXX,.....	10,454	10,454	10,449	10,437	10,437	10,437	10,437	.18	.18	.18	.18	10,454	.0	.0	.0	.0	.166	.04/17/2026,.....	.1 F FE,.....
89680H-AA-0, TCF 2020-1A A,.....	05/20/2022, MBS PAYDOWN,.....	XXX,.....	14,167	14,167	14,164	14,164	14,164	14,164	14,164	.15	.15	.15	.15	14,167	.13,113	.13,113	.13,113	.13,113	.05/20/2030,.....	.1 F FE,.....	
91324P-DP-4, UNITEDHEALTH GROUP INC,.....	04/14/2022, MILLENNIUM ADVISORS,.....	XXX,.....	1,021,700	1,000,000	996,560	997,467	997,467	997,467	997,467	.96	.96	.96	.96	997,563	.24,137	.24,137	.24,137	.24,137	.13,347	.12/15/2028,.....	.1 F FE,.....
928380-AA-1, VISTA RIDGE LLC,.....	06/30/2022, VARIOUS,.....	XXX,.....	3,039	3,039	3,039	3,039	3,039	3,039	3,039	.0	.0	.0	.0	3,039	.0	.0	.0	.0	.39	.10/14/2049,.....	.1 F PL,.....
983919-AJ-0, XILINX INC,.....	06/14/2022, MILLENNIUM ADVISORS,.....	XXX,.....	982,130	1,000,000	948,790	976,240	976,240	976,240	976,240	.4,332	.4,332	.4,332	.4,332	980,572	.1,558	.1,558	.1,558	.1,558	.15,979	.06/01/2024,.....	.1 G FE,.....
98978V-AL-7, ZOETIS INC,.....	06/07/2022, WELLS FARGO,.....	XXX,.....	479,580	500,000	496,410	497,822	497,822	497,822	497,822	.155	.155	.155	.155	497,976	(.18,396)	(.18,396)	(.18,396)	(.18,396)	.11,125	.09/12/2027,.....	.2 A FE,.....
112585-AH-7, BROOKFIELD ASSET MAN INC,.....	A, 05/31/2022, MILLENNIUM ADVISORS,.....	XXX,.....	756,578	750,000	761,250	754,135	754,135	754,135	754,135	(.590)	(.590)	(.590)	(.590)	753,545	.3,033	.3,033	.3,033	.3,033	.26,417	.01/15/2025,.....	.1 G FE,.....
12807-CB-1, CAT 2020-1A A,.....	C, 06/27/2022, MBS PAYDOWN,.....	XXX,.....	10,625	10,625	10,623	10,609	10,609	10,609	10,609	.16	.16	.16	.16	10,625	.0	.0	.0	.0	.0	.03/27/2028,.....	.1 F FE,.....

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 JUNE 30, 2022 OF THE Grange Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances								
1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Fifth Third.....	Cincinnati, OH.....				.52,818	.197,651	.29,470	XXX.....
Commerce Bank.....	Kansas City, MO.....				100,000	100,000	.87,557	XXX.....
PNC.....	Columbus, OH.....				.22,091	.22,091	.42,091	XXX.....
PNC.....	Columbus, OH.....				.790,978	.691,653	.664,912	XXX.....
UMB.....	Kansas City, MO.....				1,015,619	1,015,619	.6,153	XXX.....
UMB.....	Kansas City, MO.....				.84,250	1,196,875	1,196,875	XXX.....
019998 Deposits in	depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX					XXX
019999 Total Open Depositories		XXX	XXX	0	0	2,065,756	3,223,889	2,027,058
039999 Total Cash on Deposit		XXX	XXX	0	0	2,065,756	3,223,889	2,027,058
049999 Cash in Company's Office		XXX	XXX	XXX	XXX			XXX
059999 Total		XXX	XXX	0	0	2,065,756	3,223,889	2,027,058

STATEMENT AS OF JUNE 30, 2022 OF THE Grange Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter									
1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year	
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations									
...XXX									
...XXX									
...XXX									
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities									
...XXX	Goldman Sachs Fin Square Gov Fund		06/30/2022	.1.250		4,027,367	0		3,348
...XXX	PNC Fid Inst Gov Portfolio - Class III		06/30/2022	.1.250		4,778,790	0		.551
...XXX	UMB Money Market Fiduciary		06/30/2022	.1.250		5,591,321	0		2,998
0829999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities					14,397,478	0		6,897
0909999999	- Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - Special Revenue and Special Assessment Obligations and all Non-Guaranteed of Agencies and Authorities of Governments and Their Political Subdivisions					14,397,478	0		6,897
2429999999	- Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities					14,397,478	0		6,897
2509999999	- Bonds - Total Bonds - Subtotals - Bonds					14,397,478	0		6,897
8609999999	Total Cash Equivalents					14,397,478	0		6,897