



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

(Current Period)(Prior Period)

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

Country of DomicileUnited States

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

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

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

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

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

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

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

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

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

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

Internet Web Site Addresswww.grangeinsurance.com

Statutory Statement ContactElishia Plaas Sibbing816-753-7000

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

Ellee.Sibbing@kclife.com816-531-8979

(E-mail Address)(FAX Number)

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of
County of ss

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

WALTER EDWIN BIXBY
PRESIDENT AND CHIEF EXECUTIVE OFFICER

ALAN CRAIG MASON Jr.
GENERAL COUNSEL & SECRETARY

ELISHIA PLAAS SIBBING
CONTROLLER

Subscribed and sworn to before me this day of ,

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

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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	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

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
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	51,581	51,581
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		0
6.3 Coupons and similar benefits (including \$ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	412,863	363,678
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act.....		0
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded	0	0
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$286,056 , accident and health \$ and deposit-type contract funds \$	286,056	245,183
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	74,875	74,875
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	869,293	1,141,841
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		0
15.2 Net deferred tax liability		0
16. Unearned investment income	538,271	519,429
17. Amounts withheld or retained by reporting entity as agent or trustee		0
18. Amounts held for agents' account, including \$ agents' credit balances		0
19. Remittances and items not allocated	2,235,186	3,799,428
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money \$ and interest thereon \$		0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,048,000	1,852,000
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		0
24.04 Payable to parent, subsidiaries and affiliates	1,014,417	152,948
24.05 Drafts outstanding		0
24.06 Liability for amounts held under uninsured plans		0
24.07 Funds held under coinsurance		0
24.08 Derivatives	0	0
24.09 Payable for securities	250,000	1,000,000
24.10 Payable for securities lending.....		0
24.11 Capital notes \$ and interest thereon \$		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
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
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	40,202,189	40,202,189
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(14,647,990)	(12,167,051)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		0
36.2 shares preferred (value included in Line 30 \$)		0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ in Separate Accounts Statement)	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.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	530,788	411,812
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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) (excluding taxes of \$17,793 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

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		0	0
7. Commissions, expenses paid and aggregate write-ins for deductions	3,812,410	4,227,729	8,099,823
8. Dividends paid to policyholders	24,809	23,693	51,581
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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life		0	0
2. Ordinary life insurance	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
5. Group life insurance		0	0
6. Group annuities		0	0
7. A & H - group		0	0
8. A & H - credit (group and individual)		0	0
9. A & H - other	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
13. Subtotal (Lines 11 through 12).....	40,390,138	43,140,244	85,103,838
14. Deposit-type contracts.....		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
2. Estimated residual value of leased assets	\$	\$ 0
3. Unearned and deferred income	\$	\$ 0
4. Investment in leveraged leases	\$	\$ 0
5. Deferred income taxes related to leveraged leases	\$	\$ 0
6. Net investment in leveraged leases	\$	\$ 0

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

Not Applicable

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

Not Applicable

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

Not Applicable

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

Not Applicable

20. Fair Value Measurements

A. 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	\$	\$	
Policy Loans	\$ 13,695,494	\$ 13,695,494	\$	\$	\$ 13,695,494	\$	
Cash and cash equivalents	\$ 16,424,535	\$ 16,424,535	\$ 16,424,535	\$	\$	\$	

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

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

(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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

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

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

Yes ☐ No ☒
- 3.3

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

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

Yes ☐ No ☒
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 4.2

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

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

5.

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

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

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

12/31/2019
- 6.2

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

12/31/2019
- 6.3

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

12/29/2020
- 6.4

By what department or departments?

Ohio
- 6.5

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

Yes ☐ No ☐ NA ☒
- 6.6

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

Yes ☐ No ☐ NA ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☒ No ☐
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]
- | 1 | 2 | 3 | 4 | 5 | 6 |
|---------------------------------|---------------------------|-----|-----|------|-----|
| Affiliate Name | Location
(City, State) | FRB | OCC | FDIC | SEC |
| SUNSET FINANCIAL SERVICES, INC. | KANSAS CITY, MO. | | | | YES |
- 9.1

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

Yes ☒ No ☐
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☐ No ☒

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [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	2
Name of Custodian(s)	Custodian Address
UMB TRUST SERVICES DEPT.....	P.O. BOX 419226 KANSAS CITY, MO 64141-6226.....

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

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

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

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

1	2
Name of Firm or Individual	Affiliation

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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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
a. PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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]

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

[illegible]

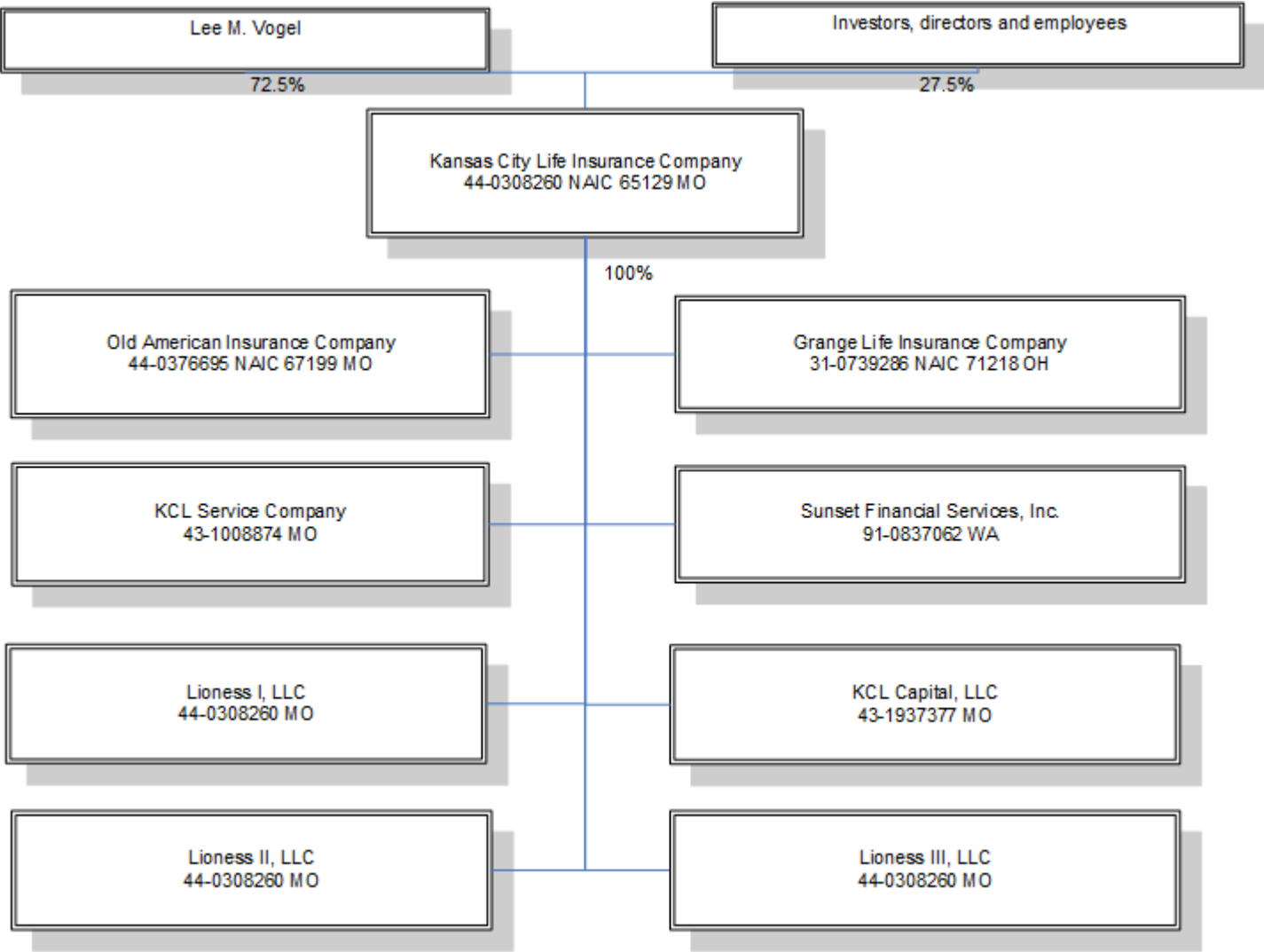
SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories								
States, Etc.	1	Active Status (a)	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit - Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama	AL	N	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		745		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		1,470		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	7,950	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		318		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	0	5,390	0
59. Subtotal	XXX		40,870,834	484,896	52,448	0	41,408,179	0
90. Reporting entity contributions for employee benefits plans	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						0	
94. Aggregate other amounts not allocable by State	XXX		0	0	0	0	0	0
96. Totals (Direct Business)	XXX		40,870,834	484,896	52,448	0	41,408,179	0
96. Plus Reinsurance Assumed	XXX		2,940,976				2,940,976	
97. Totals (All Business)	XXX		43,811,810	484,896	52,448	0	44,349,155	0
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	0	24,102,448	0
58001. DETAILS OF WRITE-INS 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	0	0
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above)	XXX		5,390	0	0	0	5,390	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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



13

13

13

1313

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.



71218202249000002
2.




71218202236500002
3.



71218202244500002
4.



71218202244600002
5.



71218202244700002
6.



71218202244800002
7.



71218202244900002

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

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

SCHEDULE B – VERIFICATION

Mortgage Loans

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

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

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

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	387,709,895	364,375,745
2. Cost of bonds and stocks acquired	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 \$

Schedule DA - Part 1

NONE

Schedule DA - Verification

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION
(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	6,671,654	26,325,494
2. Cost of cash equivalents acquired	147,208,462	271,951,513
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals	139,482,639	291,605,353
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other-than-temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,397,477	6,671,654
11. Deduct total nonadmitted amounts		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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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-M4-3	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 GOVT 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	TRUIST	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
06406R-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
78486Q-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
01748T-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	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11	12	13	14	15							
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
Bonds - U.S. Governments																					
38378C-RT-6.	GNR 2012-13 EG.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.7,198	.7,198	.7,280	.7,201		(4)		(4)		.7,198			.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)		.19,961			.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		(82)		(82)		.20,359			.0	.263	.11/16/2054.	.1 A
38378K-RS-0.	GNR 2013-78 AG.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.2,087	.2,087	.2,009	.2,076		.11		.11		.2,087			.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		.12,214			.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		.59,752			.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		.56,941			.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		.1,385,000			.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	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
3128HX-SS-5.	FHS 268 30.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.25,524	.25,524	.26,577	.25,560		(36)		(36)		.25,524			.0	.291	.08/15/2042.	.1 A
3128KJ-CZ-3.	FG A55488.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.508	.508	.506	.508						.508			.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		.2,230			.0	.47	.04/01/2035.	.1 A FE
3128P7-RY-1.	FG C91403.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.11,177	.11,177	.12,033	.11,177		.0		.0		.11,177			.0	.157	.03/01/2032.	.1 A
3128P7-S2-0.	FG C91437.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.9,626	.9,626	.10,120	.9,651		(25)		(25)		.9,626			.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)		.2,577			.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		.11,113			.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)		.111,543			.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		.62,344			.0	.874	.08/25/2035.	.1 A FE
3136AP-QW-6.	FNR 2015-52 VB.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.158,680	.158,680	.163,019	.158,711		(31)		(31)		.158,680			.0	.1,816	.09/25/2038.	.1 A
31371N-CW-5.	FN 256676.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.5,341	.5,341	.5,795	.5,398		(57)		(57)		.5,341			.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)		.3,869			.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)		.9,858			.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)		.4,054			.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		.15,689			.0	.187	.02/15/2042.	.1 B
3137AN-VY-4.	FHR 4031 LB.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.55,987	.55,987	.55,987	.55,987		.0		.0		.55,987			.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)		.66,912			.0	.1,147	.12/15/2053.	.1 A
3137BS-FF-5.	FHR 4622 VB.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.487,572	.487,572	.485,743	.487,296		.275		.275		.487,572			.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)		.4,062			.0	.83	.09/01/2031.	.1 A FE
3138L4-6B-4.	FN AM4465.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.26,162	.26,162	.29,039	.26,259		(97)		(97)		.26,162			.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)		.13,404			.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)		.6,555			.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)		.5,499			.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)		.5,036			.0	.118	.03/15/2026.	.1 B
31397S-5N-0.	FNR 2011-43 B.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.14,977	.14,977	.15,910	.15,005		(28)		(28)		.14,977			.0	.223	.05/25/2031.	.1 B
31398L-BJ-6.	FHR 3597 LE.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.8,494	.8,494	.8,885	.8,529		(36)		(36)		.8,494			.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)		.3,527			.0	.73	.07/01/2035.	.1 A FE
31403D-BW-8.	FN 745353.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.2,463	.2,463	.2,396	.2,458		.4		.4		.2,463			.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		.3,237			.0	.65	.12/01/2023.	.1 A FE
31404S-GD-1.	FN 776996.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.6,555	.6,555	.6,807	.6,569		(14)		(14)		.6,555			.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		.6,246			.0	.64	.06/01/2033.	.1 A
31417Y-2J-5.	FN MA0776.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.10,485	.10,485	.11,048	.10,531		(46)		(46)		.10,485			.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)		.6,431			.0	.100	.07/01/2031.	.1 A
31417Y-TV-9.	FN MA0563.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.4,742	.4,742	.4,890	.4,742		.0		.0		.4,742			.0	.77	.11/01/2030.	.1 A
31418A-E9-5.	FN MA1059.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.8,788	.8,788	.9,301	.8,814		(26)		(26)		.8,788			.0	.126	.05/01/2032.	.1 A
31418A-EB-0.	FN MA1029.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.7,940	.7,940	.8,348	.7,960		(20)		(20)		.7,940			.0	.112	.04/01/2032.	.1 A
31418A-TA-6.	FN MA1444.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.12,706	.12,706	.13,143	.12,725		(18)		(18)		.12,706			.0	.131	.05/01/2033.	.1 A
31418B-TK-2.	FN MA2353.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.63,087	.63,087	.64,644	.63,160		(73)		(73)		.63,087			.0	.749	.08/01/2035.	.1 A
38380U-QZ-9.	GNR 2018-15 GZ.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.105,512	.105,512	.101,328	.104,664		.849		.849		.105,512			.0	.1,251	.01/20/2048.	.1 B
38381B-X3-3.	GNR 2019-18 PZ.....		06/01/2022.	MBS PAYDOWN.	.XXX.	.70,483	.70,483	.68,901	.70,418		.64		.64		.70,483			.0	.1,134	.02/20/2049.	.1 A
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,440,992	1,440,992	1,462,430	1,440,685	0	307	0	307	0	1,440,992	0	0	0	19,313	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
002824-BG-4.	ABBOTT LABORATORIES.....		05/25/2022.	MORGAN STANLEY/DEAN WITTER, SECURITY CALLED BY ISSUER.	.XXX.	.1,095,040	.1,000,000	.1,027,260	.1,023,843		(481)		(481)		.1,023,362		.71,678	.71,678	.23,354	.11/30/2036.	.1 E FE
012725-AC-1.	ALBEMARLE CORP.....		06/13/2022.	at 102,298.....	.XXX.	.511,490	.500,000	.502,110	.501,062		.10,428		.10,428		.511,490		(11,490)	(11,490)	.22,499	.12/01/2024.	.2 C FE
03040W-AK-1.	AMERICAN WATER CAP CORP.....		05/31/2022.	MILLENNIUM ADVISORS.....	.XXX.	.1,009,560	.1,000,000	.996,010	.999,012		.185		.185		.999,197		.10,363	.10,363	.28,982	.03/01/2024.	.2 A FE
05568Y-AA-6.	BNSF RAILWAY CO 2007-1 P.....		04/01/2022.	SINKING FUND REDEMPTION.....	.XXX.	.67,264	.67,264	.67,264	.67,264		.0		.0		.67,264		.0	.0	.2,017	.04/01/2024.	.1 C FE
10112R-AY-0.	BOSTON PROPERTIES LP.....		05/31/2022.	GOLDMAN SACHS, NEW YORK.....	.XXX.	.475,455	.500,000	.489,975	.494,889		.423		.423		.495,312		(19,857)	(19,857)	.9,205	.10/01/2026.	.2 A FE

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	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol
										11	12	13	14	15							
CUSIP Identi- fication	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
126650-BQ-2	CVS PASS-THROUGH.....		06/10/2022	SINKING FUND REDEMPTION.....	XXX	6,499	6,499	6,629	6,503		(4)		(4)		6,499			.0	188	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		628		628		992,631		(4,261)	(4,261)	17,094	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		48		48		499,148		.732	.732	10,397	11/15/2028	1.E FE
210795-QB-9	CONTL AIRLINES 2012-2 A.....		04/29/2022	SINKING FUND REDEMPTION.....	XXX	16,197	16,197	15,894	16,137		61		61		16,197			.0	324	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		208		208		497,927		(11,837)	(11,837)	7,177	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		2,278		2,278		968,025		13,445	13,445	16,972	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		315		315		998,832		11,958	11,958	19,106	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		2,128		2,128		499,543		.457	.457	5,453	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		51		51		499,832		5,729	5,729	12,719	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)		(14)		14,125			.0	216	08/05/2030	1.B
347466-AE-4	IRWIN LAND LLC.....		06/15/2022	SINKING FUND REDEMPTION.....	XXX	17,824	17,824	17,505	17,782		42		42		17,824			.0	472	12/15/2035	1.F FE
369550-BM-9	GENERAL DYNAMICS CORP.....		05/31/2022	CITIGROUP.....	XXX	497,080	500,000	494,735	495,530		196		196		495,726		1,354	1,354	12,134	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		(2,241)		(2,241)		1,019,860		(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		164		164		998,429		(13,909)	(13,909)	25,218	03/01/2026	2.A FE
48256@-AA-7	KKR PINE BROOKE ISSUER LLC.....		06/15/2022	SINKING FUND REDEMPTION.....	XXX	6,867	6,867	6,867	6,867		.0		.0		6,867			.0	100	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		183		183		698,777		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		301		301		996,488		(17,448)	(17,448)	16,340	12/01/2026	1.G FE
67066G-AE-4	NVIDIA CORP.....		06/14/2022	MARKETAXESS.....	XXX	971,950	1,000,000	933,830	957,649		3,770		3,770		961,418		10,532	10,532	24,000	09/16/2026	1.F FE
741503-AW-6	BOOKING HOLDINGS INC.....		04/14/2022	JANE STREET.....	XXX	632,975	625,000	630,344	626,862		(178)		(178)		626,685		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	750,000	758,355	752,899		(385)		(385)		752,514		(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		911		911		986,260		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		324		324		748,799		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		.0		.0		500,000		5,460	5,460	9,388	12/03/2024	1.E FE
863667-AF-8	STRYKER CORP.....		05/31/2022	HEADLANDS GLOBAL MARKETS..... SECURITY CALLED BY ISSUER at 100.659.....	XXX	503,770	500,000	498,885	499,673		56		56		499,729		4,041	4,041	9,234	05/15/2024	2.A FE
87305Q-CD-1	TTX CO.....		05/11/2022	VARIOUS.....	XXX	503,295	500,000	493,985	499,208		325		325		499,533		.467	.467	10,751	11/15/2022	1.F FE
89657B-AA-2	TRL 2019-1A A.....		06/17/2022	MBS PAYDOWN.....	XXX	10,454	10,454	10,449	10,437		18		18		10,454			.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	14,151		15		15		14,167			.0	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		96		96		997,563		24,137	24,137	13,347	12/15/2028	1.F FE
92838@-AA-1	VISTA RIDGE LLC.....		06/30/2022	VARIOUS.....	XXX	3,039	3,039	3,039	3,039		.0		.0		3,039			.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		4,332		4,332		980,572		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		155		155		497,976		(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		(590)		(590)		753,545		3,033	3,033	26,417	01/15/2025	1.G FE
12807C-AA-1	CAI 2020-1A A.....	C	06/27/2022	MBS PAYDOWN.....	XXX	10,625	10,625	10,623	10,609		16		16		10,625			.0	98	03/27/2028	1.F FE
404280-AW-9	HSBC HOLDINGS PLC.....	D	05/31/2022	GOLDMAN SACHS, NEW YORK.....	XXX	1,010,310	1,000,000	1,071,110	1,034,633		(3,255)		(3,255)		1,031,378		(21,068)	(21,068)	31,533	03/08/2026	1.G FE
85771P-AK-8	EQUINOR ASA.....	D	05/31/2022	MILLENNIUM ADVISORS.....	XXX	802,048	800,000	744,264	787,642		2,476		2,476		790,118		11,930	11,930	18,668	01/15/2024	1.D FE
88315L-AD-1	TMCL 2021-2A A.....	D	06/22/2022	MBS PAYDOWN.....	XXX	10,000	10,000	9,998	9,988		12		12		10,000			.0	93	04/20/2046	1.F FE
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,097,078	23,052,060	22,887,108	22,974,732	0	22,996	0	22,996	0	22,997,728	0	84,565	84,565	517,333	XXX	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						26,101,582	26,056,564	25,897,698	25,978,346	0	23,886	0	23,886	0	26,002,232	0	84,565	84,565	548,373	XXX	XXX
2509999999 - Bonds - Subtotals - Bonds						26,101,582	26,056,564	25,897,698	25,978,346	0	23,886	0	23,886	0	26,002,232	0	84,565	84,565	548,373	XXX	XXX
6009999999 Totals						26,101,582	XXX	25,897,698	25,978,346	0	23,886	0	23,886	0	26,002,232	0	84,565	84,565	548,373	XXX	XXX

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

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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