



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

# QUARTERLY STATEMENT

**AS OF SEPTEMBER 30, 2022**  
OF THE CONDITION AND AFFAIRS OF THE

# Grange Life Insurance Company

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

## OFFICERS

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

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## OTHER OFFICERS

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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 Missouri  
County of Jackson

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.

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WALTER EDWIN BIXBY  
PRESIDENT AND CHIEF EXECUTIVE  
OFFICER

ALAN CRAIG MASON Jr.  
GENERAL COUNSEL & SECRETARY

ELISHIA PLAAS SIBBING  
CONTROLLER

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Subscribed and sworn to before me this  
1 day of November, 2022

ALAN CRAIG MASON Jr.  
GENERAL COUNSEL & SECRETARY

# ELISHIA PLAAS SIBBING CONTROLLER

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

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached

Subscribed and sworn to before me this  
1 day of November, 2022

Subscribed and sworn to before me this  
1 day of November, 2022

Subscribed and sworn to before me this  
1 day of November, 2022

Barbara Brown, Notary Public  
May 16, 2024

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Barbara Brown, Notary Public  
May 16, 2024

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	386,699,525		386,699,525	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 .....	1,000,000		1,000,000	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	0
5. Cash (\$ ..... 2,315,968 ), cash equivalents (\$ ..... 18,133,832 ) and short-term investments (\$ ..... 0 ) .....	20,449,799		20,449,799	7,866,334
6. Contract loans (including \$ ..... premium notes) .....	13,599,162		13,599,162	13,582,683
7. Derivatives .....			0	0
8. Other invested assets .....	0		0	0
9. Receivables for securities .....			0	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	421,748,486	0	421,748,486	409,158,921
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	3,283,567		3,283,567	3,202,210
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	1,089,692	19,614	1,070,078	1,939,659
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	37,720,928		37,720,928	40,851,782
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	3,061,726		3,061,726	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		0	1,312,768
18.2 Net deferred tax asset .....	13,054,229	9,777,690	3,276,539	2,886,431
19. Guaranty funds receivable or on deposit .....	724,276	698,224	26,052	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 .....	508,451	383,655	124,796	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	481,191,355	10,879,183	470,312,172	470,149,087
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	481,191,355	10,879,183	470,312,172	470,149,087
<b>DETAILS OF WRITE-INS</b>				
1101. .....			0	0
1102. .....			0	0
1103. .....			0	0
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 .....	353,774	353,774	0	0
2502. MISCELLANEOUS ASSETS .....	154,677	29,881	124,796	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) .....	508,451	383,655	124,796	0

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 432,319,271 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	432,319,271	422,946,870
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	315,442	364,444
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	938,920	1,137,303
4. Contract claims:		
4.1 Life .....	3,735,380	6,156,010
4.2 Accident and health .....	2,911	2,798
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....	0	0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year—estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....	51,581	51,581
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....	0	0
6.3 Coupons and similar benefits (including \$ ..... Modco) .....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....	457,354	363,678
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....	0	0
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....	0	0
9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ ..... ceded .....	0	0
9.4 Interest Maintenance Reserve .....	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 299,869 , accident and health \$ ..... and deposit-type contract funds \$ .....	299,869	245,183
11. Commissions and expense allowances payable on reinsurance assumed .....	0	0
12. General expenses due or accrued .....	74,875	74,875
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	1,014,293	1,141,841
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....	0	0
15.2 Net deferred tax liability .....	0	0
16. Unearned investment income .....	542,899	519,429
17. Amounts withheld or retained by reporting entity as agent or trustee .....	0	0
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....	0	0
19. Remittances and items not allocated .....	2,132,407	3,799,428
20. Net adjustment in assets and liabilities due to foreign exchange rates .....	0	0
21. Liability for benefits for employees and agents if not included above .....	0	0
22. Borrowed money \$ ..... and interest thereon \$ .....	0	0
23. Dividends to stockholders declared and unpaid .....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	2,080,000	1,852,000
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....	0	0
24.04 Payable to parent, subsidiaries and affiliates .....	4,726	152,948
24.05 Drafts outstanding .....	0	0
24.06 Liability for amounts held under uninsured plans .....	0	0
24.07 Funds held under coinsurance .....	0	0
24.08 Derivatives .....	0	0
24.09 Payable for securities .....	250,000	1,000,000
24.10 Payable for securities lending .....	0	0
24.11 Capital notes \$ ..... and interest thereon \$ .....	0	0
25. Aggregate write-ins for liabilities .....	618,901	411,812
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	444,838,829	440,220,200
27. From Separate Accounts statement .....	0	0
28. Total liabilities (Lines 26 and 27) .....	444,838,829	440,220,200
29. Common capital stock .....	1,893,750	1,893,750
30. Preferred capital stock .....	0	0
31. Aggregate write-ins for other than special surplus funds .....	0	0
32. Surplus notes .....	0	0
33. Gross paid in and contributed surplus .....	40,202,189	40,202,189
34. Aggregate write-ins for special surplus funds .....	0	0
35. Unassigned funds (surplus) .....	(16,622,595)	(12,167,051)
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....	0	0
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ ..... in Separate Accounts Statement) .....	23,579,594	28,035,138
38. Totals of Lines 29, 30 and 37 .....	25,473,344	29,928,888
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	470,312,173	470,149,088
<b>DETAILS OF WRITE-INS</b>		
2501. UNCASHED CHECKS PENDING ESCHEATMENT .....	618,901	411,812
2502. .....	0	0
2503. .....	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	618,901	411,812
3101. .....	0	0
3102. .....	0	0
3103. .....	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above) .....	0	0
3401. .....	0	0
3402. .....	0	0
3403. .....	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above) .....	0	0

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	32,714,727	35,000,812	46,835,491
2. Considerations for supplementary contracts with life contingencies .....	0	0	0
3. Net investment income .....	10,810,235	10,704,457	14,291,602
4. Amortization of Interest Maintenance Reserve (IMR) .....	(80,056)	(62,706)	(.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 .....	1,833,836	2,236,582	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 .....	423	531	(.351)
9. Totals (Lines 1 to 8.3) .....	45,279,165	47,879,676	63,957,886
10. Death benefits .....	26,979,056	27,687,037	38,580,548
11. Matured endowments (excluding guaranteed annual pure endowments) .....	0	5,936	5,936
12. Annuity benefits .....	3,132,384	2,879,512	3,791,074
13. Disability benefits and benefits under accident and health contracts .....	200,117	263,047	314,447
14. Coupons, guaranteed annual pure endowments and similar benefits .....	0	0	0
15. Surrender benefits and withdrawals for life contracts .....	4,111,275	4,293,340	5,605,628
16. Group conversions .....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds .....	131,929	203,656	308,001
18. Payments on supplementary contracts with life contingencies .....	65,615	92,254	108,781
19. Increase in aggregate reserves for life and accident and health contracts .....	9,323,399	10,621,595	13,686,182
20. Totals (Lines 10 to 19) .....	43,943,775	46,046,377	62,400,597
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	926,800	1,171,367	1,490,187
22. Commissions and expense allowances on reinsurance assumed .....	83,346	50,247	50,247
23. General insurance expenses and fraternal expenses .....	3,573,998	3,012,865	4,834,895
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	1,223,343	1,359,426	1,512,082
25. Increase in loading on deferred and uncollected premiums .....	1,533,246	985,920	830,736
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	0	0	0
27. Aggregate write-ins for deductions .....	275	263	288
28. Totals (Lines 20 to 27) .....	51,284,783	52,626,465	71,119,032
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	(.6,005,618)	(.4,746,789)	(.7,161,146)
30. Dividends to policyholders and refunds to members .....	40,334	38,285	52,003
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	0	0	0
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) .....	0	0	0
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....	18,040	12,898	16,758
transferred to the IMR) .....	0	0	0
35. Net income (Line 33 plus Line 34) .....	(6,032,551)	(4,772,176)	(7,419,789)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year .....	29,928,888	37,538,245	37,538,245
37. Net income (Line 35) .....	0	0	0
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 .....	967,972	967,541	1,880,333
41. Change in nonadmitted assets .....	837,035	(.3,493)	(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 .....	0	0	0
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) .....	(4,455,544)	(4,128,128)	(7,609,357)
55. Capital and surplus as of statement date (Lines 36 + 54) .....	25,473,344	33,410,117	29,928,888
<b>DETAILS OF WRITE-INS</b>			
08.301. MISCELLANEOUS INCOME: .....	0	0	0
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) .....	423	531	(.351)
2701. MISCELLANEOUS EXPENSES .....	0	0	0
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) .....	275	263	288
5301. .....	0	0	0
5302. .....	0	0	0
5303. .....	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page .....	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above) .....	0	0	0

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	36,135,936	36,727,541	46,118,538
2. Net investment income.....	11,485,728	11,317,668	14,871,107
3. Miscellaneous income.....	1,834,258	2,237,113	2,890,696
4. Total (Lines 1 to 3).....	49,455,922	50,282,322	63,880,341
5. Benefit and loss related payments.....	29,107,467	33,553,710	50,423,787
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	5,569,874	5,804,977	8,099,823
7. Commissions, expenses paid and aggregate write-ins for deductions.....	40,334	38,285	51,581
8. Dividends paid to policyholders.....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses).....	(1,308,129)	(2,178)	(24,085)
10. Total (Lines 5 through 9).....	33,409,546	39,394,794	58,551,106
11. Net cash from operations (Line 4 minus Line 10).....	16,046,376	10,887,528	5,329,235
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	36,229,932	32,393,346	39,741,866
12.2 Stocks.....	0	0	0
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	36,229,932	32,393,346	39,741,866
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	35,867,035	52,681,027	63,498,441
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	1,000,000	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	750,000	1,500,000	500,000
13.7 Total investments acquired (Lines 13.1 to 13.6).....	37,617,035	54,181,027	63,998,441
14. Net increase (or decrease) in contract loans and premium notes.....	16,479	419,412	436,437
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,403,582)	(22,207,093)	(24,693,012)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(217,450)	(193,804)	(237,999)
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(1,841,879)	(1,509,084)	(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).....	(2,059,329)	(1,702,888)	(494,186)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17).....	12,583,465	(13,022,453)	(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).....	20,449,798	14,701,844	7,866,333

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

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial life .....	0	0	0
2. Ordinary life insurance .....	59,281,060	62,233,964	84,134,992
3. Ordinary individual annuities .....	636,569	997,681	849,022
4. Credit life (group and individual) .....	0	0	0
5. Group life insurance .....	0	0	0
6. Group annuities .....	0	0	0
7. A & H - group .....	0	0	0
8. A & H - credit (group and individual) .....	0	0	0
9. A & H - other .....	76,705	93,521	119,824
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	59,994,334	63,325,166	85,103,838
12. Fraternal (Fraternal Benefit Societies Only) .....	0	0	0
13. Subtotal (Lines 11 through 12) .....	59,994,334	63,325,166	85,103,838
14. Deposit-type contracts .....	0	0	0
15. Total (Lines 13 and 14) .....	59,994,334	63,325,166	85,103,838
<b>DETAILS OF WRITE-INS</b>			
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 SEPTEMBER 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.

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2022</u>	<u>2021</u>
<b>NET INCOME</b>					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (6,032,551)	\$ (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	\$ (6,032,551)	\$ (7,419,789)
<b>SURPLUS</b>					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 25,473,344	\$ 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	\$ 25,473,344	\$ 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 - Mortgage loans on real estate are stated at aggregate unpaid balance or amortized cost.

##### (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

##### (1) Maximum and Minimum Lending Rates

The maximum and minimum lending rates for commercial mortgage loans during 2022 were: 5.25% and 5.25%.

##### (2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgage was: 71%

##### (4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Residential		Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured		
a. Current Year						
1. Recorded Investment (All)	\$	\$	\$	\$	\$ 1,000,000	\$ 1,000,000
(a) Current	\$	\$	\$	\$	\$ 0	\$ 0
(b) 30-59 Days Past Due						
(c) 60-89 Days Past Due						
(d) 90-179 Days Past Due						
(e) 180+ Days Past Due						
2. Accruing Interest 90-179 Days Past Due	\$	\$	\$	\$	\$ 0	\$ 0
(a) Recorded Investment	\$	\$	\$	\$	\$ 0	\$ 0
(b) Interest Accrued						
3. Accruing Interest 180+ Days Past Due	\$	\$	\$	\$	\$ 0	\$ 0
(a) Recorded Investment	\$	\$	\$	\$	\$ 0	\$ 0
(b) Interest Accrued						
4. Interest Reduced	\$	\$	\$	\$	\$ 0	\$ 0
(a) Recorded Investment	\$	\$	\$	\$	\$ 0	\$ 0
(b) Number of Loans						
(c) Percent Reduced	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement	\$	\$	\$	\$	\$ 1,000,000	\$ 1,000,000
(a) Recorded Investment	\$	\$	\$	\$	\$ 0	\$ 0

# STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company

	Residential		Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured		
b. Prior Year						
1. Recorded Investment						
(a) Current	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) 30-59 Days Past Due	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due						
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due						
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Interest Accrued	0	0	0	0	0	0
4. Interest Reduced						
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
(b) Number of Loans	0	0	0	0	0	0
(c) Percent Reduced	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %	0.0 %
5. Participant or Co-lender in a Mortgage Loan Agreement						
(a) Recorded Investment	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0

## 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	\$
2. 12 Months or Longer	\$

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

1. Less than 12 Months	\$
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)

Not Applicable

## 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

# STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company

8. **Derivative Instruments**  
Not Applicable

9. **Income Taxes**  
The Inflation Reduction Act (Act) was enacted on August 16, 2022, and included a new corporate alternative minimum tax (CAMT). The Act and the CAMT will go into effect for tax years beginning after 2022. The Company has determined that it does not expect to be liable for CAMT in 2023.

10. **Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

- A. Nature of the Relationship Involved  
During the third quarter and first nine months 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 \$4,726 payable to its parent at September 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 third quarter ended September 30, 2022, the Company incurred \$800,000 for management fees and administrative services to Kansas City Life Insurance Company. For the nine months ended September 30, 2022, the Company incurred \$2,800,000 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 intermediate entities.
- I. Investments in SCA that Exceed 10% of Admitted Assets  
The Company has no SCA entities.
- J. Investments in Impaired SCAs  
The Company has no SCA entities.
- K. Investment in Foreign 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 September 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 September 30, 2022 the Company had no borrowings outstanding from this line of credit. The line of credit is guaranteed by the Company's parent, and the Company expects to renew the line of credit at maturity.
- 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

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

# STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company

(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	\$ 336,170,395	\$ 386,699,525	\$ 2,327,855	\$ 333,842,540	\$	\$	\$
Policy Loans	\$ 13,599,162	\$ 13,599,162	\$	\$	\$ 13,599,162	\$	\$
Cash and cash equivalents	\$ 20,449,799	\$ 20,449,799	\$ 20,449,799	\$	\$	\$	\$
Mortgage Loans	\$ 940,000	\$ 1,000,000	\$	\$	\$ 940,000	\$	\$

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

Not Applicable

21. Other Items

No significant changes

22. Events Subsequent

Subsequent events have been considered through November 2, 2022, the date these statutory financial statements were issued.

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. Reasons for changes in the Provision for Incurred Loss and Loss Adjustment Expenses

Reserves as of December 31, 2021 for Individual accident and health lines were \$218,000. As of September 30, 2022, \$36,000 was paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$173,000 as a result of reestimation of unpaid claims and claim adjustment expenses. The decrease of \$9,000 is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

B. Information about Significant Changes in Methodologies and Assumptions

Not Applicable

26. Intercompany Pooling Arrangements

Not Applicable

27. Structured Settlements

Not Applicable

28. Health Care Receivables

Not Applicable

29. Participating Policies

No significant changes

30. Premium Deficiency Reserves

Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

(1) Reserve Practices

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

(2) Valuation of Substandard Policies

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

(3) As of September 30, 2022, the Company had \$1,064,718,433 of insurance in force for which the gross premiums were less than the net premiums according to the standard valuation set by the State of Ohio.

(4) Method Used to Determine Tabular Interest, Reserves Released, and Cost

Tabular interest, tabular less actual reserve released, and tabular cost have been determined by formula in accordance with the instructions.

(5) Method of Determination of Tabular Interest on Funds not Involving Life Contingencies

The tabular interest on funds not involving life contingencies is the current balance plus funds added, reserve basis increase, and other increases minus funds withdrawn and the previous balance.

(6) Details for Other Changes

The Company did not have any other reserve changes.

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$	\$	\$	\$ 0	0.000 %
b. At book value less current surrender charge of 5% or more				\$ 0	0.000
c. At fair value				\$ 0	0.000
d. Total with market value adjustment or at fair value (total of a through c)	0	0	0	\$ 0	0.000
e. At book value without adjustment (minimal or no charge or adjustment)	43,237,896			43,237,896	98.972
(2) Not subject to discretionary withdrawal	449,304			449,304	1.028
(3) Total (gross: direct + assumed)	43,687,200	0	0	43,687,200	100.000
(4) Reinsurance ceded				0	

# STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company

(5) Total (net) (3) - (4)	\$ 43,687,200	\$ 0	\$ 0	\$ 43,687,200	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$	\$	\$	0	
<b>B. GROUP ANNUITIES</b>					
None					
<b>C. DEPOSIT-TYPE CONTRACTS</b> (no life contingencies):					
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$	\$	\$	0	0.000 %
b. At book value less current surrender charge of 5% or more				0	0.000
c. At fair value				0	0.000
d. Total with market value adjustment or at fair value (total of a through c)	0	0	0	0	0.000
e. At book value without adjustment (minimal or no charge or adjustment)	49,714			49,714	5.295
(2) Not subject to discretionary withdrawal	889,206			889,206	94.705
(3) Total (gross: direct + assumed)	938,920	0	0	938,920	100.000
(4) Reinsurance ceded				0	
(5) Total (net) (3) - (4)	\$ 938,920	\$ 0	\$ 0	\$ 938,920	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$	\$	\$	0	

## D.

### Life & Accident & Health Annual Statement: Amount

(1) Exhibit 5, Annuities Section, Total (net)	\$ 43,254,493
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	432,707
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	938,920
(4) Subtotal	44,626,120

### 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	\$ 44,626,120

## 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

### A. General Account

(1) Subject to discretionary withdrawal, surrender values, or policy loans:		<u>Account Value</u>	<u>Cash Value</u>	<u>Reserve</u>
a. Term Policies with Cash Value		0	6,578,412	27,570,802
b. Universal Life		154,836,388	151,037,962	153,072,351
c. Universal Life with Secondary Guarantees		16,428,439	9,481,273	55,095,288
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	90,637,453	130,520,476
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	379,332,847	
b. Accidental Death Benefits	XXX	XXX	181,389	
c. Disability – Active Lives	XXX	XXX	1,411,054	
d. Disability – Disabled Lives	XXX	XXX	1,881,285	
e. Miscellaneous Reserves	XXX	XXX	0	
(3) Total (gross: direct + assumed)		171,264,827	257,735,100	749,065,492
(4) Reinsurance Ceded				360,433,421
(5) Total (net) (3) – (4)		171,264,827	257,735,100	388,632,071

### B. Separate Account with Guarantees

None

### C. Separate Account Nonguaranteed

None

## D.

### Life & Accident & Health Annual Statement:

(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 374,920,527
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	45,883
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	1,411,054
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	1,881,285
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	10,373,322
(6) Subtotal	388,632,071

### 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))	\$ 388,632,071

## 34. Premiums and Annuity Considerations Deferred and Uncollected

No significant changes

## 35. Separate Accounts

Not Applicable

## 36. Loss/Claim Adjustment Expenses

Not Applicable

# STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

#### GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

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

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 12/29/2020

6.4 By what department or departments?  
Ohio.....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] NA [X]

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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 [X] No [ ]

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

#### FINANCIAL

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

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**GENERAL INTERROGATORIES**

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

**INVESTMENT**

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

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

.....

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

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

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

14.2 If yes, please complete the following:

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

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] NA [X]  
If no, attach a description with this statement.

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

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

17. Excluding items in Schedule E – Part 3 – Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III – General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? .....

Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
UMB BANK TRUST SERVICES DEPT.....	P.O. BOX 419226 KANSAS CITY, MO 64141-6226.....

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

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

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

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

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

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

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

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

Has the reporting entity self-designated 5GI securities? .....

Yes [ ] No [X]

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

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

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**GENERAL INTERROGATORIES**

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

- c. shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?..... Yes [ ] No [X]

## 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 .....	\$..... 1,000,000
1.34	Total Mortgages with Interest Overdue more than Three Months.....	\$..... 1,000,000
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).....	\$..... 1,000,000
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.....	.....(44.5) %
2.2	A&H cost containment percent .....	.....0.0 %
2.3	A&H expense percent excluding cost containment expenses.....	.....24.5 %
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 SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

## **SCHEDULE S – CEDED REINSURANCE**

**Showing All New Reinsurance Treaties – Current Year to Date**

**NONE**

10

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**SCHEDULE T – PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

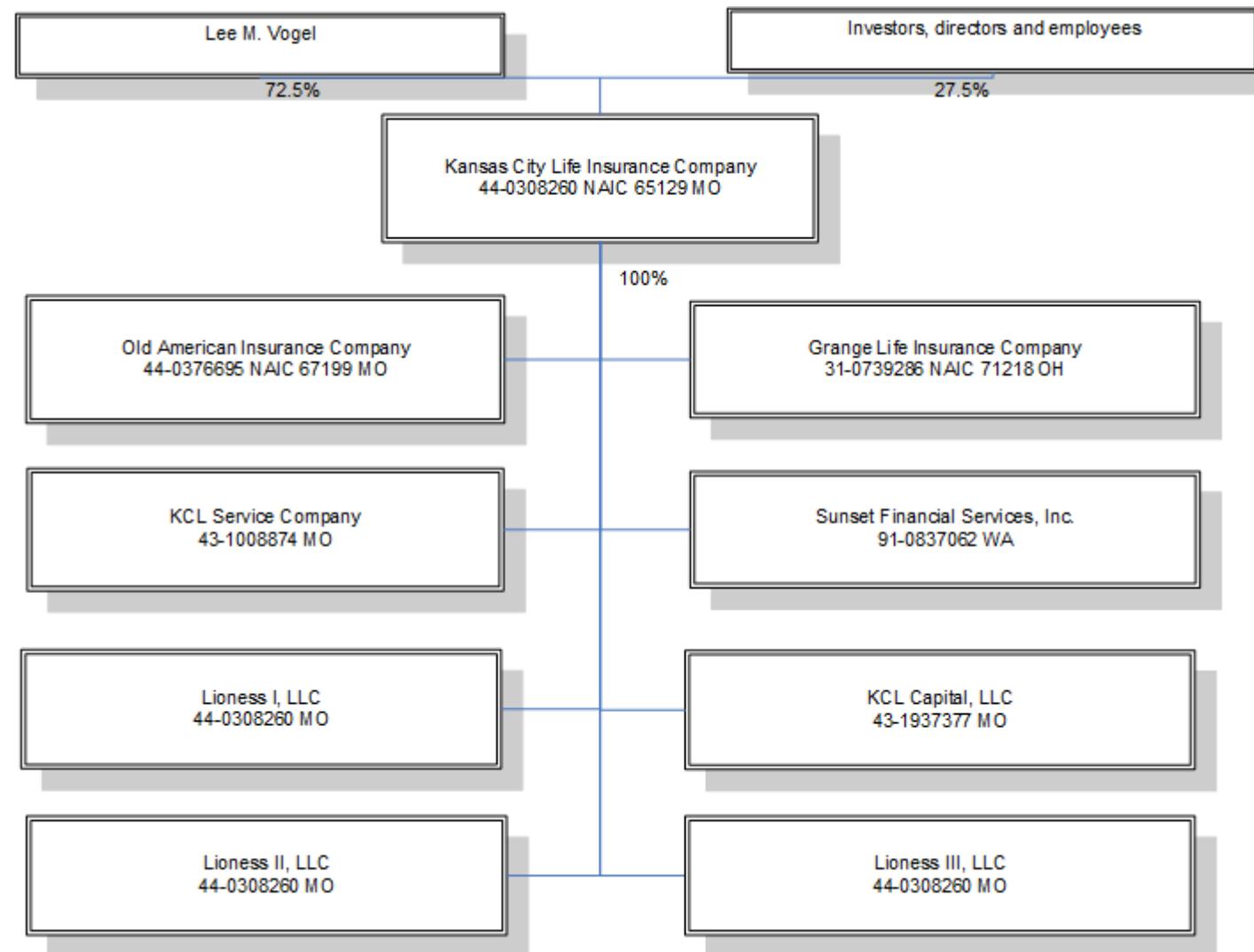
States, Etc.	Active Status (a)	Direct Business Only				
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama .....	AL .....	N .....	137,631 .....			137,631 .....
2. Alaska .....	AK .....	N .....	6,679 .....			6,679 .....
3. Arizona .....	AZ .....	N .....	106,434 .....			106,434 .....
4. Arkansas .....	AR .....	N .....	39,987 .....			39,987 .....
5. California .....	CA .....	N .....	124,006 .....			124,006 .....
6. Colorado .....	CO .....	N .....	67,978 .....			67,978 .....
7. Connecticut .....	CT .....	N .....	8,386 .....			8,386 .....
8. Delaware .....	DE .....	N .....	8,453 .....			8,453 .....
9. District of Columbia .....	DC .....	N .....	1,540 .....			1,540 .....
10. Florida .....	FL .....	N .....	916,225 .....			916,004 .....
11. Georgia .....	GA .....	L .....	5,949,914 .....	1,140 .....	9,619 .....	5,960,673 .....
12. Hawaii .....	HI .....	N .....	8,750 .....			8,750 .....
13. Idaho .....	ID .....	N .....	9,868 .....			9,868 .....
14. Illinois .....	IL .....	L .....	2,219,406 .....	12,300 .....	979 .....	2,232,686 .....
15. Indiana .....	IN .....	L .....	4,485,439 .....	20,850 .....	1,298 .....	4,507,587 .....
16. Iowa .....	IA .....	L .....	90,294 .....			90,294 .....
17. Kansas .....	KS .....	L .....	26,935 .....			26,935 .....
18. Kentucky .....	KY .....	L .....	7,144,503 .....	274,744 .....	14,373 .....	7,433,619 .....
19. Louisiana .....	LA .....	N .....	17,190 .....			17,190 .....
20. Maine .....	ME .....	N .....	6,365 .....			6,365 .....
21. Maryland .....	MD .....	N .....	44,981 .....			44,981 .....
22. Massachusetts .....	MA .....	N .....	10,623 .....			10,623 .....
23. Michigan .....	MI .....	L .....	3,370,792 .....	5,175 .....	1,900 .....	3,373,867 .....
24. Minnesota .....	MN .....	L .....	372,943 .....	450 .....		373,393 .....
25. Mississippi .....	MS .....	N .....	78,889 .....			78,889 .....
26. Missouri .....	MO .....	L .....	112,398 .....			112,398 .....
27. Montana .....	MT .....	N .....	10,665 .....			10,665 .....
28. Nebraska .....	NE .....	N .....	10,984 .....			10,984 .....
29. Nevada .....	NV .....	N .....	27,063 .....			27,063 .....
30. New Hampshire .....	NH .....	N .....	7,511 .....			7,511 .....
31. New Jersey .....	NJ .....	N .....	59,864 .....			59,864 .....
32. New Mexico .....	NM .....	N .....	5,677 .....			5,677 .....
33. New York .....	NY .....	N .....	26,580 .....			26,580 .....
34. North Carolina .....	NC .....	N .....	216,790 .....			217,107 .....
35. North Dakota .....	ND .....	N .....	3,937 .....			3,937 .....
36. Ohio .....	OH .....	L .....	24,420,675 .....	229,216 .....	36,871 .....	24,686,761 .....
37. Oklahoma .....	OK .....	N .....	14,238 .....			14,238 .....
38. Oregon .....	OR .....	N .....	12,909 .....			12,909 .....
39. Pennsylvania .....	PA .....	L .....	1,762,956 .....			1,762,956 .....
40. Rhode Island .....	RI .....	N .....	3,052 .....			3,052 .....
41. South Carolina .....	SC .....	L .....	1,667,716 .....			1,667,716 .....
42. South Dakota .....	SD .....	N .....	7,438 .....			7,438 .....
43. Tennessee .....	TN .....	L .....	5,625,503 .....	81,909 .....	8,111 .....	5,715,523 .....
44. Texas .....	TX .....	N .....	201,987 .....			201,987 .....
45. Utah .....	UT .....	N .....	20,192 .....			20,192 .....
46. Vermont .....	VT .....	N .....	5,498 .....			5,498 .....
47. Virginia .....	VA .....	L .....	715,932 .....	7,200 .....	296 .....	723,429 .....
48. Washington .....	WA .....	N .....	25,502 .....			25,502 .....
49. West Virginia .....	WV .....	N .....	93,816 .....	3,585 .....	117 .....	97,519 .....
50. Wisconsin .....	WI .....	L .....	866,735 .....			866,735 .....
51. Wyoming .....	WY .....	N .....	2,120 .....			2,120 .....
52. American Samoa .....	AS .....	N .....				0 .....
53. Guam .....	GU .....	N .....				0 .....
54. Puerto Rico .....	PR .....	N .....	3,027 .....			3,027 .....
55. US Virgin Islands .....	VI .....	N .....	1,048 .....			1,048 .....
56. Northern Mariana Islands .....	MP .....	N .....				0 .....
57. Canada .....	CAN .....	N .....				0 .....
58. Aggregate Other Alien .....	OT .....	XXX .....	8,214 .....	0 .....	0 .....	8,214 .....
59. Subtotal .....		XXX .....	61,194,239 .....	636,569 .....	76,641 .....	61,907,449 .....
90. Reporting entity contributions for employee benefits plans .....		XXX .....				0 .....
91. Dividends or refunds applied to purchase paid-up additions and annuities .....		XXX .....				0 .....
92. Dividends or refunds applied to shorten endowment or premium paying period .....		XXX .....				0 .....
93. Premium or annuity considerations waived under disability or other contract provisions .....		XXX .....				0 .....
94. Aggregate other amounts not allocable by State .....		XXX .....	0 .....	0 .....	0 .....	0 .....
95. Totals (Direct Business) .....		XXX .....	61,194,239 .....	636,569 .....	76,641 .....	61,907,449 .....
96. Plus Reinsurance Assumed .....		XXX .....	3,646,254 .....			3,646,254 .....
97. Totals (All Business) .....		XXX .....	64,840,492 .....	636,569 .....	76,641 .....	65,553,702 .....
98. Less Reinsurance Ceded .....		XXX .....	29,366,497 .....		51,269 .....	29,417,766 .....
99. Totals (All Business) less Reinsurance Ceded .....		XXX .....	35,473,995 .....	636,569 .....	25,372 .....	36,135,936 .....
<b>DETAILS OF WRITE-INS</b>						
58001. ZZZ Other Alien .....		XXX .....	8,214 .....			8,214 .....
58002. .....		XXX .....				
58003. .....		XXX .....				
58998. Summary of remaining write-ins for Line 58 from overflow page .....		XXX .....	0 .....	0 .....	0 .....	0 .....
58999. Total (Lines 58001 through 58003 + 58998) (Line 58 above) .....		XXX .....	8,214 .....	0 .....	0 .....	8,214 .....
9401. .....		XXX .....				
9402. .....		XXX .....				
9403. .....		XXX .....				
9498. Summary of remaining write-ins for Line 94 from overflow page .....		XXX .....	0 .....	0 .....	0 .....	0 .....
9499. Total (Lines 9401 through 9403 + 9498) (Line 94 above) .....		XXX .....	0 .....	0 .....	0 .....	0 .....

(a) Active Status Counts:

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

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

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



**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

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

## Asterisk

## Explanation

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# STATEMENT AS OF SEPTEMBER 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.

	<u>Response</u>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	.....NO.....
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	.....NO.....
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	.....NO.....
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	.....NO.....
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	.....NO.....
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	.....N/A.....

### AUGUST FILING

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

#### Explanation:

##### Bar Code:

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

**OVERFLOW PAGE FOR WRITE-INS**

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**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**SCHEDULE A – VERIFICATION**

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

**NONE**

**SCHEDULE B – VERIFICATION**

<b>Mortgage Loans</b>		<b>1</b>	<b>2</b>
	Year To Date	Prior Year Ended	December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	0	0
2. Cost of acquired:			
2.1 Actual cost at time of acquisition.....	1,000,000	0	0
2.2 Additional investment made after acquisition.....	0	0	0
3. Capitalized deferred interest and other.....	0	0	0
4. Accrual of discount.....	0	0	0
5. Unrealized valuation increase (decrease).....	0	0	0
6. Total gain (loss) on disposals.....	0	0	0
7. Deduct amounts received on disposals.....	0	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,000,000	0	0
12. Total valuation allowance.....	0	0	0
13. Subtotal (Line 11 plus Line 12).....	1,000,000	0	0
14. Deduct total nonadmitted amounts.....	0	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	1,000,000	0	0

**SCHEDULE BA – VERIFICATION**

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

**SCHEDULE D – VERIFICATION**

<b>Bonds and Stocks</b>		<b>1</b>	<b>2</b>
	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	0
2. Cost of bonds and stocks acquired.....	35,867,035	63,498,441	0
3. Accrual of discount.....	93,946	727,982	0
4. Unrealized valuation increase (decrease).....	0	0	0
5. Total gain (loss) on disposals.....	85,908	113,531	0
6. Deduct consideration for bonds and stocks disposed of.....	36,252,927	39,741,866	0
7. Deduct amortization of premium.....	827,327	1,520,262	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0	0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	22,995	256,324	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	386,699,525	387,709,895	0
12. Deduct total nonadmitted amounts.....	0	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	386,699,525	387,709,895	0

STATEMENT AS OF SEPTEMBER 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
<b>BONDS</b>								
1. NAIC 1 (a).....	244,742,467	5,513,430	4,630,095	1,960,105	248,211,908	244,742,467	247,585,907	249,625,558
2. NAIC 2 (a).....	139,209,042	2,992,760	1,508,012	(2,338,736)	138,219,121	139,209,042	138,355,054	137,323,591
3. NAIC 3 (a).....	759,296			(731)	760,025	759,296	758,565	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.....	384,710,805	8,506,190	6,138,107	(379,362)	387,191,055	384,710,805	386,699,525	387,709,895
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0				0	0	0	0
9. NAIC 2.....	0				0	0	0	0
10. NAIC 3.....	0				0	0	0	0
11. NAIC 4.....	0				0	0	0	0
12. NAIC 5.....	0				0	0	0	0
13. NAIC 6.....	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock.....	384,710,805	8,506,190	6,138,107	(379,362)	387,191,055	384,710,805	386,699,525	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**

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

**SCHEDULE E – PART 2 – VERIFICATION**  
(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	6,671,654	26,325,494
2. Cost of cash equivalents acquired .....	212,848,103	271,951,513
3. Accrual of discount .....	0	0
4. Unrealized valuation increase (decrease) .....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals .....	201,385,926	291,605,353
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other-than-temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	18,133,831	6,671,654
11. Deduct total nonadmitted amounts .....	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	18,133,831	6,671,654

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

## **SCHEDULE A - PART 2**

**Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter**

## **SCHEDULE A - PART 3**

**Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"**

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

**SCHEDULE B - PART 2**

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
90016.....	HAMBURG.....	NY.....		09/09/2022.....	5.250.....	1,000,000.....		1,409,091.....
059999 - Mortgages in Good Standing - Commercial Mortgages - All Other						1,000,000.....	0.....	1,409,091.....
089999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						1,000,000.....	0.....	1,409,091.....
3399999 Totals						1,000,000.....	0.....	1,409,091.....

**SCHEDULE B - PART 3**

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2 City	3 State					Book Value/Re- corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value					
Loan Number	Loan Type	Date Acquired	Disposal Date	Loan Type	Book Value/Re- corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re- corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		
0599999 Totals																		

**NONE**

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**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

## **SCHEDULE BA - PART 2**

**Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter**

## **SCHEDULE BA - PART 3**

**Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter**

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**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

## **SCHEDULE D - PART 3**

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

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**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**SCHEDULE D - PART 4**

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

1 CUSIP Identifi- cation	2 Description	3 For- eign Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol					
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's Accretion	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.												
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																									
3126HK-SS-5	FHS 268 30	09/01/2022	MBS PAYDOWN	XXX	16,547	16,547	17,230	16,585	..(38)	..(38)	..(38)	..(38)	..(38)	16,547	0	0	0	0	0	0	.338	.08/15/2042	.1.A		
3128KJ-CZ-3	FG A55488	09/01/2022	MBS PAYDOWN	XXX	.489	.489	.489	.489	..(489)	..(489)	..(489)	..(489)	..(489)	0	0	0	0	0	0	0	.20	.12/01/2036	.1.A FE		
3128MJ-BW-9	FG G08052	09/01/2022	MBS PAYDOWN	XXX	2,248	2,248	2,237	2,246	..(2,246)	..(2,246)	..(2,246)	..(2,246)	..(2,246)	1	1	2,248	0	0	0	0	0	0	.79	.04/01/2035	.1.A FE
3128P7-RY-1	FG C91403	09/01/2022	MBS PAYDOWN	XXX	8,993	8,993	9,681	8,993	..(8,993)	..(8,993)	..(8,993)	..(8,993)	..(8,993)	0	0	0	0	0	0	0	.208	.03/01/2032	.1.A		
3128P7-S2-0	FG C91437	09/01/2022	MBS PAYDOWN	XXX	8,918	8,918	9,375	8,957	..(8,957)	..(8,957)	..(8,957)	..(8,957)	..(8,957)	..(40)	..(40)	8,918	0	0	0	0	0	0	.208	.04/01/2032	.1.A
31294M-A7-6	FG E02730	09/01/2022	MBS PAYDOWN	XXX	2,277	2,277	2,369	2,302	..(2,302)	..(2,302)	..(2,302)	..(2,302)	..(2,302)	..(25)	..(25)	2,277	0	0	0	0	0	0	.60	.10/01/2025	.1.A FE
3136A7-ZV-7	FNR 2012-83 BA	09/01/2022	MBS PAYDOWN	XXX	1,924	1,924	1,973	1,924	..(1,924)	..(1,924)	..(1,924)	..(1,924)	..(1,924)	0	0	0	0	0	0	0	.44	.03/25/2041	.1.A		
3136AJ-E9-3	FNR 2014-26 BL	09/01/2022	MBS PAYDOWN	XXX	51,020	51,020	52,174	51,021	..(51,021)	..(51,021)	..(51,021)	..(51,021)	..(51,021)	..(1)	..(1)	51,020	0	0	0	0	0	0	.1,163	.11/25/2042	.1.A FE
3136AP-2K-7	FNR 2015-68 BW	09/01/2022	MBS PAYDOWN	XXX	70,365	70,365	70,354	70,364	..(70,364)	..(70,364)	..(70,364)	..(70,364)	..(70,364)	..(1)	..(1)	70,365	0	0	0	0	0	0	.1,407	.08/25/2035	.1.A FE
3136AP-GW-6	FNR 2015-52 VB	09/01/2022	MBS PAYDOWN	XXX	137,557	137,557	141,319	137,584	..(137,584)	..(137,584)	..(137,584)	..(137,584)	..(137,584)	..(27)	..(27)	137,557	0	0	0	0	0	0	.2,613	.09/25/2038	.1.A
3136AA-ZA-9	FNR 2016-21 GV	09/01/2022	MBS PAYDOWN	XXX	670,076	670,076	678,767	670,076	..(670,076)	..(670,076)	..(670,076)	..(670,076)	..(670,076)	..(670,076)	..(670,076)	..(670,076)	0	0	0	0	0	0	.12,787	.03/25/2036	.1.B
31371N-CM-5	FN 256676	09/01/2022	MBS PAYDOWN	XXX	5,215	5,215	5,658	5,314	..(5,314)	..(5,314)	..(5,314)	..(5,314)	..(5,314)	..(98)	..(98)	5,215	0	0	0	0	0	0	.197	.04/01/2027	.1.A FE
31371N-SQ-9	FN 257127	09/01/2022	MBS PAYDOWN	XXX	3,411	3,411	3,694	3,475	..(3,475)	..(3,475)	..(3,475)	..(3,475)	..(3,475)	..(64)	..(64)	3,411	0	0	0	0	0	0	.125	.02/01/2023	.1.A
3137A3-JW-0	FHR 3753 AS	09/01/2022	MBS PAYDOWN	XXX	9,721	9,721	10,029	9,776	..(9,776)	..(9,776)	..(9,776)	..(9,776)	..(9,776)	..(55)	..(55)	9,721	0	0	0	0	0	0	.226	.11/15/2025	.1.A
3137AG-CA-6	FHR 3947 BC	09/01/2022	MBS PAYDOWN	XXX	3,107	3,107	3,214	3,122	..(3,122)	..(3,122)	..(3,122)	..(3,122)	..(3,122)	..(15)	..(15)	3,107	0	0	0	0	0	0	.52	.10/15/2026	.1.B
3137AM-K7-1	FHR 4020 EJ	09/01/2022	MBS PAYDOWN	XXX	12,553	12,553	12,553	12,553	..(12,553)	..(12,553)	..(12,553)	..(12,553)	..(12,553)	..(0)	..(0)	12,553	0	0	0	0	0	0	.256	.02/15/2042	.1.B
3137AN-VV-4	FHR 4031 LB	09/01/2022	MBS PAYDOWN	XXX	9,081	9,081	9,081	9,081	..(9,081)	..(9,081)	..(9,081)	..(9,081)	..(9,081)	..(0)	..(0)	9,081	0	0	0	0	0	0	.182	.01/15/2031	.1.A
3137BS-FA-6	FHR 4622 TO	09/01/2022	MBS PAYDOWN	XXX	408,513	408,513	399,832	407,958	..(407,958)	..(407,958)	..(407,958)	..(407,958)	..(407,958)	..(555)	..(555)	408,513	0	0	0	0	0	0	.8,797	.03/15/2045	.1.B
3137BS-FF-5	FHR 4622 VB	09/01/2022	MBS PAYDOWN	XXX	324,314	324,314	323,098	324,314	..(324,314)	..(324,314)	..(324,314)	..(324,314)	..(324,314)	..(288)	..(288)	324,314	0	0	0	0	0	0	.6,400	.12/15/2039	.1.B
3138L4-2C-6	FN AM4370	09/01/2022	MBS PAYDOWN	XXX	4,128	4,128	4,761	4,155	..(4,155)	..(4,155)	..(4,155)	..(4,155)	..(4,155)	..(27)	..(27)	4,128	0	0	0	0	0	0	.135	.09/01/2031	.1.A FE
3138L4-6B-4	FN AM4465	09/01/2022	MBS PAYDOWN	XXX	26,538	26,538	29,457	26,711	..(26,711)	..(26,711)	..(26,711)	..(26,711)	..(26,711)	..(173)	..(173)	26,538	0	0	0	0	0	0	.796	.10/10/2033	.1.A FE
31393M-W9-8	FHR 2586 WG	09/01/2022	MBS PAYDOWN	XXX	7,190	7,190	7,381	7,207	..(7,207)	..(7,207)	..(7,207)	..(7,207)	..(7,207)	..(17)	..(17)	7,190	0	0	0	0	0	0	.189	.03/15/2033	.1.B
31395B-D7-5	FNR 2006-22 CE	09/01/2022	MBS PAYDOWN	XXX	5,593	5,593	5,743	5,598	..(5,598)	..(5,598)	..(5,598)	..(5,598)	..(5,598)	..(5)	..(5)	5,593	0	0	0	0	0	0	.167	.08/25/2023	.1.A
31395E-YP-6	FHR 2835 HB	09/01/2022	MBS PAYDOWN	XXX	4,547	4,547	4,726	4,567	..(4,567)	..(4,567)	..(4,567)	..(4,567)	..(4,567)	..(20)	..(20)	4,547	0	0	0	0	0	0	.165	.08/15/2024	.1.B
31396J-2L-8	FHR 3127 CY	09/01/2022	MBS PAYDOWN	XXX	3,436	3,436	3,436	3,574	..(3,574)	..(3,574)	..(3,574)	..(3,574)	..(3,574)	..(12)	..(12)	3,436	0	0	0	0	0	0	.126	.03/15/2026	.1.B
31397S-SN-0	FNR 2011-43 B	09/01/2022	MBS PAYDOWN	XXX	12,663	12,663	13,452	12,705	..(12,705)	..(12,705)	..(12,705)	..(12,705)	..(12,705)	..(42)	..(42)	12,663	0	0	0	0	0	0	.291	.05/25/2031	.1.B
31398L-BJ-6	FHR 3597 LE	09/01/2022	MBS PAYDOWN	XXX	7,589	7,589	7,939	7,646	..(7,646)	..(7,646)	..(7,646)	..(7,646)	..(7,646)	..(57)	..(57)	7,589	0	0	0	0	0	0	.200	.07/15/2039	.1.B
31402R-JV-2	FN 735676	09/01/2022	MBS PAYDOWN	XXX	2,504	2,504	2,593	2,518	..(2,518)	..(2,518)	..(2,518)	..(2,518)	..(2,518)	..(14)	..(14)	2,504	0	0	0	0	0	0	.83	.07/01/2035	.1.A FE
31403D-BW-8	FN 745353	09/01/2022	MBS PAYDOWN	XXX	3,670	3,670	3,571	3,660	..(3,660)	..(3,660)	..(3,660)	..(3,660)	..(3,660)	..(11)	..(11)	3,670	0	0	0	0	0	0	.132	.03/01/2036	.1.A FE
31404A-GX-6	FN 762614	09/01/2022	MBS PAYDOWN	XXX	5,235	5,235	5,304	5,235	..(5,235)	..(5,235)	..(5,235)	..(5,235)	..(5,235)	..(0)	..(0)	5,235	0	0	0	0	0	0	.174	.12/01/2023	.1.A FE
31404S-GD-1	FN 776996	09/01/2022	MBS PAYDOWN	XXX	.717	.717	.722	.722	..(722)	..(722)	..(722)	..(722)	..(722)	..(5)	..(5)	.717	0	0	0	0	0	0	.24	.04/01/2034	.1.A FE
31417G-VK-9	FNR AB9617	09/01/2022	MBS PAYDOWN	XXX	5,792	5,792	5,801	5,792	..(5,792)	..(5,792)	..(5,792)	..(5,792)	..(5,792)	..(0)	..(0)	5,792	0	0	0	0	0	0	.96	.06/01/2033	.1.A
31417Y-TJ-5	FN MA0804	09/01/2022	MBS PAYDOWN	XXX	3,616	3,616	3,723	3,																	

**STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company**

**SCHEDULE D - PART 4**

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

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Desig. Modifier and SVO Administrative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.								
62947A-AF-0	NPRL 2021-1A A1		09/19/2022	MBS PAYDOWN	XXX	.252	.252	.252	.252	.0	.0	.0	.0	.0	.252	.0	.0	.0	.0	.09/19/2026	.4	.1F FE
665859-AN-4	NORTHERN TRUST CORP		08/02/2022	MATURITY	750,000	.750,000	.724,283	.747,841	.747,841	.2,159	.2,159	.2,159	.2,159	.2,159	.750,000	.0	.0	.0	.0	.08/02/2022	.17,813	.1F FE
89657B-AA-2	TRL 2019-1A A		09/19/2022	MBS PAYDOWN	XXX	.9,954	.9,954	.9,949	.9,937	.17	.17	.17	.17	.17	.9,954	.0	.0	.0	.0	.04/17/2026	.253	.1F FE
89680H-AA-0	TCF 2020-1A A		09/20/2022	MBS PAYDOWN	XXX	.21,250	.21,250	.21,246	.21,226	.24	.24	.24	.24	.24	.21,250	.0	.0	.0	.0	.05/20/2030	.301	.1F FE
928380-AA-1	VISTA RIDGE LLC		09/30/2022	SINKING FUND REDEMPTION	XXX	.3,127	.3,127	.3,127	.3,127	.0	.0	.0	.0	.0	.3,127	.0	.0	.0	.0	.10/14/2049	.60	.1F PL
29250N-AF-2	ENBRIDGE INC	A	07/20/2022	KEY BANC CAPITAL MARKETS	XXX	.500,080	.500,000	.495,005	.498,973	.320	.320	.320	.320	.320	.499,293	.787	.787	.787	.787	.10/01/2023	.16,167	.2 A FE
89352H-AK-5	TRANSCANADA PIPELINES	A	07/20/2022	MORGAN STANLEY/DEAN WITTER	XXX	.499,400	.500,000	.496,320	.498,570	.435	.435	.435	.435	.435	.499,006	.394	.394	.394	.394	.10/16/2023	.14,375	.2 A FE
12807C-AA-1	CAI 2020-1A A	C	08/25/2022	MBS PAYDOWN	XXX	.7,083	.7,083	.7,073	.7,073	.10	.10	.10	.10	.10	.7,083	.0	.0	.0	.0	.03/27/2028	.98	.1 F FE
88315L-AQ-1	TMCL 2021-2A A	D	08/25/2022	MBS PAYDOWN	XXX	.6,667	.6,667	.6,658	.6,658	.9	.9	.9	.9	.9	.6,667	.0	.0	.0	.0	.04/20/2046	.93	.1 F FE
<b>1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					2,986,743	2,987,263	2,924,774	2,978,100	0	7,462	0	7,462	0	2,985,562	0	1,181	1,181	93,573	XXX	XXX		
<b>2509999997 - Bonds - Subtotals - Bonds - Part 4</b>					6,139,289	6,139,809	6,134,018	6,136,204	0	1,903	0	1,903	0	6,138,107	0	1,181	1,181	159,610	XXX	XXX		
<b>2509999999 - Bonds - Subtotals - Bonds</b>					6,139,289	6,139,809	6,134,018	6,136,204	0	1,903	0	1,903	0	6,138,107	0	1,181	1,181	159,610	XXX	XXX		
<b>6009999999 Totals</b>					6,139,289	XXX	6,134,018	6,136,204	0	1,903	0	1,903	0	6,138,107	0	1,181	1,181	159,610	XXX	XXX		

E05.1

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 SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Fifth Third.....	Cincinnati, OH.....				.66,212	-(18,680)	70,148	XXX.....
Commerce Bank.....	Kansas City, MO.....				.98,103	100,304	100,000	XXX.....
PNC.....	Columbus, OH.....				.42,091	.42,171	.42,091	XXX.....
PNC.....	Columbus, OH.....				.652,908	.636,352	.900,630	XXX.....
UMB.....	Kansas City, MO.....				.6,153	.6,153	.6,222	XXX.....
UMB.....	Kansas City, MO.....				1,196,875	1,196,875	1,196,875	XXX.....
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (See Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Total Open Depositories	XXX	XXX	0	0	2,062,342	1,963,175	2,315,966	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	2,062,342	1,963,175	2,315,966	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
<b>0599999 Total</b>	<b>XXX</b>	<b>XXX</b>	<b>0</b>	<b>0</b>	<b>2,062,342</b>	<b>1,963,175</b>	<b>2,315,966</b>	<b>XXX</b>

## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Grange Life Insurance Company

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

E14