



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019  
OF THE CONDITION AND AFFAIRS OF THE

Integrity Insurance Company

NAIC Group Code	00267	(Current Period)	00267	(Prior Period)	NAIC Company Code	14303	Employer's ID Number	39-0367560
Organized under the Laws of	Ohio				State of Domicile or Port of Entry	Ohio		
Country of Domicile	United States							
Incorporated/Organized	07/28/1933				Commenced Business	10/03/1933		
Statutory Home Office	671 South High Street				Columbus, OH, US 43206			
	(Street and Number)				(City or Town, State, Country and Zip Code)			
Main Administrative Office	2121 East Capitol Drive				Appleton, WI, US 54911-8726		920-734-4511	
	(Street and Number)				(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Mail Address	PO Box 539				Appleton, WI, US 54912-0539			
	(Street and Number or P.O. Box)				(City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	2121 East Capitol Drive				Appleton, WI, US 54911-8726		920-734-4511	
	(Street and Number)				(City or Town, State, Country and Zip Code)		(Area Code) (Telephone Number)	
Internet Web Site Address	www.integrityinsurance.com							
Statutory Statement Contact	Jeffrey Paul Siefker				614-593-4014			
	(Name)				(Area Code) (Telephone Number) (Extension)			
	siefkerj@grangeinsurance.com				877-730-5712			
	(E-Mail Address)				(Fax Number)			

OFFICERS

Name	Title	Name	Title
JILL ANN WAGNER	President	JEFFREY PAUL SIEFKER #	Treasurer
LAVAWN DEE COLEMAN	Secretary		

OTHER OFFICERS

BETH WILLIAMS MURPHY	Assistant Secretary	JOHN CHRISTOPHER MONTGOMERY #	Assistant Vice President, Assistant Treasurer
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DIRECTORS OR TRUSTEES

DOUGLAS PAUL BUTH	THOMAS SIMRALL STEWART	JOHN AMMENDOLA	TERESA JEAN DALENTA
MARK LEWIS BOXER	MICHAEL DESMOND FRAZIER	ROBERT ENLOW HOYT	MARY MARNETTE PERRY
DAVID CHARLES WETMORE	CHRISTIANNA WOOD	SUZAN BULYABA KEREERE	

State of .....Ohio.....

County of .....Franklin.....ss

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

JILL ANN WAGNER President	JEFFREY PAUL SIEFKER Treasurer	LAVAWN DEE COLEMAN Secretary
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a. Is this an original filing? Yes [X] No [ ]

b. If no:

1. State the amendment number \_\_\_\_\_

2. Date filed \_\_\_\_\_

3. Number of pages attached \_\_\_\_\_

Subscribed and sworn to before me this 8th day of November, 2019

Teresa J. Burchwell, Notary Public  
04/28/2022

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Integrity Insurance Company

ASSETS

	Current Statement Date			4  December 31 Prior Year Net Admitted Assets
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	67,343,127		67,343,127	65,911,106
2. Stocks:				
2.1 Preferred stocks .....			0	1,235,662
2.2 Common stocks .....	19,901,705		19,901,705	19,535,519
3. Mortgage loans on real estate:				
3.1 First liens .....			0	0
3.2 Other than first liens .....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....	1,371,552		1,371,552	1,496,766
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	0
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	0
5. Cash (\$ .....2,327,657 ), cash equivalents (\$ .....2,427,321 ) and short-term investments (\$ ..... 0 ) .....	4,754,978		4,754,978	12,548,497
6. Contract loans (including \$ ..... premium notes) .....			0	0
7. Derivatives .....	0		0	0
8. Other invested assets .....	0		0	0
9. Receivables for securities .....			0	32,675
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) .....	93,371,361	0	93,371,361	100,760,225
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	455,686		455,686	491,386
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	12,377,064	63,097	12,313,966	10,581,850
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....40,649 earned but unbilled premiums) .....	42,801	2,152	40,649	35,982
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	81,500		81,500	20,008
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....			0	0
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	1,664,886		1,664,886	226,002
18.2 Net deferred tax asset .....	2,156,984	105,963	2,051,021	2,129,892
19. Guaranty funds receivable or on deposit .....			0	0
20. Electronic data processing equipment and software .....			0	0
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	545,223	545,223	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	7,888,014		7,888,014	0
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other-than-invested assets .....	63,426	11,752	51,674	48,130
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	118,646,944	728,186	117,918,758	114,293,476
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	118,646,944	728,186	117,918,758	114,293,476
DETAILS OF WRITE-INS				
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. Equities in Pools .....	51,674		51,674	48,130
2502. Prepaid Expenses .....	11,752	11,752	0	0
2503. ....			0	0
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above) .....	63,426	11,752	51,674	48,130

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....8,655,246 ) .....	21,147,980	20,421,461
2. Reinsurance payable on paid losses and loss adjustment expenses .....		0
3. Loss adjustment expenses .....	6,069,870	6,175,665
4. Commissions payable, contingent commissions and other similar charges .....	763,497	1,023,622
5. Other expenses (excluding taxes, licenses and fees) .....	1,378,530	1,662,311
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	458,467	575,407
7.1 Current federal and foreign income taxes (including \$ .....329,985 on realized capital gains (losses)) .....		0
7.2 Net deferred tax liability .....		0
8. Borrowed money \$ ..... and interest thereon \$ .....		0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ .....67,738,733 and including warranty reserves of \$ ..... and accrued accident and health experience rating refunds including \$ ..... for medical loss ratio rebate per the Public Health Service Act) .....	22,456,188	19,875,146
10. Advance premium .....	364,178	239,177
11. Dividends declared and unpaid:		
11.1 Stockholders .....		0
11.2 Policyholders .....	133,461	120,252
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	1,613,663	1,446,046
13. Funds held by company under reinsurance treaties .....		0
14. Amounts withheld or retained by company for account of others .....	634,785	610,446
15. Remittances and items not allocated .....	1,678	0
16. Provision for reinsurance (including \$ ..... certified) .....		0
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		0
18. Drafts outstanding .....		0
19. Payable to parent, subsidiaries and affiliates .....		2,720,876
20. Derivatives .....	0	0
21. Payable for securities .....	386,371	0
22. Payable for securities lending .....		0
23. Liability for amounts held under uninsured plans .....		0
24. Capital notes \$ ..... and interest thereon \$ .....		0
25. Aggregate write-ins for liabilities .....	172,762	1,663,935
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	55,581,430	56,534,344
27. Protected cell liabilities .....		0
28. Total liabilities (Lines 26 and 27) .....	55,581,430	56,534,344
29. Aggregate write-ins for special surplus funds .....	1,000,000	1,000,000
30. Common capital stock .....		0
31. Preferred capital stock .....		0
32. Aggregate write-ins for other than special surplus funds .....	0	0
33. Surplus notes .....		0
34. Gross paid in and contributed surplus .....		0
35. Unassigned funds (surplus) .....	61,337,328	56,759,132
36. Less treasury stock, at cost:		
36.1 ..... shares common (value included in Line 30 \$ ..... ) .....		0
36.2 ..... shares preferred (value included in Line 31 \$ ..... ) .....		0
37. Surplus as regards policyholders (Lines 29 to 35, less 36) .....	62,337,328	57,759,132
38. Totals (Page 2, Line 28, Col. 3)	117,918,758	114,293,476
DETAILS OF WRITE-INS		
2501. Liability for Benefit Plans.....	0	1,661,847
2502. Misc Liabilities.....	172,762	2,088
2503. ....		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)	172,762	1,663,935
2901. Guarantee Fund for Non-Assessability.....	1,000,000	1,000,000
2902. ....		0
2903. ....		0
2998. Summary of remaining write-ins for Line 29 from overflow page .....	0	0
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	1,000,000	1,000,000
3201. ....		0
3202. ....		0
3203. ....		0
3298. Summary of remaining write-ins for Line 32 from overflow page .....	0	0
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written \$ 116,436,487 )	104,120,956	96,164,509	129,393,325
1.2 Assumed (written \$ 39,140,094 )	36,539,996	35,799,927	47,889,917
1.3 Ceded (written \$ 116,795,842 )	104,461,256	96,511,610	129,834,780
1.4 Net (written \$ 38,780,739 )	36,199,697	35,452,827	47,448,462
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 20,662,924 ):			
2.1 Direct	67,460,209	53,773,935	74,847,096
2.2 Assumed	20,125,561	18,475,454	24,547,341
2.3 Ceded	67,635,064	54,008,840	75,103,572
2.4 Net	19,950,705	18,240,549	24,290,865
3. Loss adjustment expenses incurred	3,747,182	3,748,780	5,170,239
4. Other underwriting expenses incurred	11,500,711	11,453,738	15,245,729
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	35,198,599	33,443,068	44,706,833
7. Net income of protected cells		0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,001,098	2,009,759	2,741,629
INVESTMENT INCOME			
9. Net investment income earned	992,978	874,729	1,134,591
10. Net realized capital gains (losses) less capital gains tax of \$ 329,985	1,241,371	645,359	656,664
11. Net investment gain (loss) (Lines 9 + 10)	2,234,349	1,520,088	1,791,255
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 33,273 amount charged off \$ 158,215 )	(124,942)	(126,095)	(176,940)
13. Finance and service charges not included in premiums	469,452	496,380	656,814
14. Aggregate write-ins for miscellaneous income	24,549	39,701	48,394
15. Total other income (Lines 12 through 14)	369,059	409,986	528,268
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	3,604,507	3,939,833	5,061,151
17. Dividends to policyholders	163,500	146,308	185,139
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	3,441,007	3,793,525	4,876,013
19. Federal and foreign income taxes incurred	(48,869)	405,292	863,882
20. Net income (Line 18 minus Line 19)(to Line 22)	3,489,876	3,388,233	4,012,131
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	57,759,132	53,737,403	53,737,403
22. Net income (from Line 20)	3,489,876	3,388,233	4,012,131
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ (14,381)	420,289	141,619	118,600
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(170,452)	(338,370)	148,071
27. Change in nonadmitted assets	231,776	117,261	(98,260)
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes		0	0
30. Surplus (contributed to) withdrawn from protected cells		0	0
31. Cumulative effect of changes in accounting principles		0	0
32. Capital changes:			
32.1 Paid in		0	0
32.2 Transferred from surplus (Stock Dividend)		0	0
32.3 Transferred to surplus		0	0
33. Surplus adjustments:			
33.1 Paid in		0	0
33.2 Transferred to capital (Stock Dividend)		0	0
33.3 Transferred from capital		0	0
34. Net remittances from or (to) Home Office		0	0
35. Dividends to stockholders		0	0
36. Change in treasury stock		0	0
37. Aggregate write-ins for gains and losses in surplus	606,707	0	(158,812)
38. Change in surplus as regards policyholders (Lines 22 through 37)	4,578,196	3,308,743	4,021,730
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	62,337,328	57,046,145	57,759,132
DETAILS OF WRITE-INS			
0501.		0	0
0502.		0	0
0503.		0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)	0	0	0
1401. Misc. Income	24,549	39,701	48,394
1402.		0	0
1403.		0	0
1498. Summary of remaining write-ins for Line 14 from overflow page	0	0	0
1499. TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)	24,549	39,701	48,394
3701. Chg in Minimum Pension Liability	606,707	0	(158,812)
3702.		0	0
3703.		0	0
3798. Summary of remaining write-ins for Line 37 from overflow page	0	0	0
3799. TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)	606,707	0	(158,812)

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.....	37,327,853	35,849,217	47,689,473
2. Net investment income .....	1,544,326	1,634,368	2,086,326
3. Miscellaneous income .....	369,059	409,986	528,268
4. Total (Lines 1 to 3) .....	39,241,238	37,893,570	50,304,067
5. Benefit and loss related payments .....	19,285,679	18,959,396	25,534,437
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	15,985,178	15,507,143	20,355,472
8. Dividends paid to policyholders .....	150,292	126,324	175,148
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 329,985 tax on capital gains (losses).....	1,720,000	670,000	1,115,665
10. Total (Lines 5 through 9) .....	37,141,148	35,262,864	47,180,722
11. Net cash from operations (Line 4 minus Line 10) .....	2,100,090	2,630,707	3,123,345
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	24,139,811	14,174,757	18,367,641
12.2 Stocks .....	1,424,056	80,674	287,586
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 .....	914	0	0
12.7 Miscellaneous proceeds .....	419,047	112,383	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	25,983,828	14,367,814	18,655,227
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	24,468,242	16,083,886	21,186,664
13.2 Stocks .....	64,256	81,027	246,279
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	8,595	137,901	158,151
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	82,980	32,677
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	24,541,093	16,385,794	21,623,772
14. Net increase (or decrease) in contract loans and premium notes .....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	1,442,735	(2,017,979)	(2,968,545)
<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 .....	0	0	0
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied).....	(11,336,345)	127,120	1,115,936
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(11,336,345)	127,120	1,115,936
<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) .....	(7,793,520)	739,848	1,270,737
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	12,548,497	11,277,761	11,277,761
19.2 End of period (Line 18 plus Line 19.1) .....	4,754,978	12,017,609	12,548,497

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE  
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies:

A. Accounting Practices:

Integrity Insurance Company (the "Company") prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by The Ohio Department of Insurance (the "Department"). The Department requires that insurance companies domiciled in the State of Ohio prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") subject to any deviations prescribed or permitted by the Department. The Company does not employ accounting practices that depart from the NAIC SAP.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

				Amount (\$)	
	SSAP #	F/S Page	F/S Line #	September 30, 2019	December 31, 2018
NET INCOME					
(1) Integrity Insurance Company state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	3,489,876	4,012,131
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	3,489,876	4,012,131
SURPLUS					
(5) Integrity Insurance Company state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	62,337,328	57,759,132
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP				0	0
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	62,337,328	57,759,132

B. Use of Estimates in the Preparation of the Financial Statements: No significant changes from December 31, 2018.

C. Accounting Policy:

2. Bonds not backed by other loans are stated at amortized cost using the scientific method. Securities Valuation Office ("SVO") identified investments identified in SSAP No. 26R are stated at fair value.
6. Loan-backed securities are stated at either amortized cost or the lower or amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, those are valued using the prospective method.

D. Going Concern:

Management has evaluated the Company's viability and has no doubt as to the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors: None

3. Business Combinations and Goodwill: None

4. Discontinued Operations: None

5. Investments:

A. Mortgage Loans, including Mezzanine Real Estate Loans: None

B. Debt Restructuring: None

C. Reverse Mortgages: None

D. Loan-Backed Securities:

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from Hub Data and Bloomberg. These assumptions are consistent with the current interest rate and economic environment.
2. The Company has not recognized any other than temporary impairments on its loan-backed securities.
3. The Company has not recognized any other than temporary impairments on its loan-backed securities.
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 \$ (8,129)

2. 12 months or longer \$ (605)

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

1. Less than 12 months \$ 2,175,206

2. 12 months or longer \$ 83,374
5. According to SSAP 43R, the best estimate of future cash flows using the appropriate discount rate was calculated for each affected security, with other-than-temporary impairments realized to the extent that present value was less than amortized cost. Securities held with an intent to sell were other-than-temporarily impaired to current fair value. Securities with a present value greater than amortized cost were not other-than-temporarily impaired.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions: None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing: None

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing: None

H. Repurchase Agreements Transactions Accounted for as a Sale: None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale: None

**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE  
INTEGRITY INSURANCE COMPANY**

**NOTES TO FINANCIAL STATEMENTS**

- J. Real Estate: None
- K. Low Income Housing Tax Credits: None
- L. Restricted Assets: No significant changes from December 31, 2018.
- M. Working Capital Finance Investments: None
- N. Offsetting and Netting of Assets and Liabilities: None
- O. Structured Notes: No significant changes from December 31, 2018.
- P. 5 GI Securities: None
- Q. Short Sales: None
- R. Prepayment Penalty and Acceleration Fees: No significant changes from December 31, 2018.
- 6. Joint Ventures, Partnerships and Limited Liability Companies:** No significant changes from December 31, 2018.
- 7. Investment Income:** None
- 8. Derivative Instruments:** None
- 9. Federal Income Taxes:** No significant changes from December 31, 2018.
- 10. Information Concerning Parent, Subsidiaries and Affiliates:**
  - A. Relationship with Parent, Subsidiaries and Affiliates:
    - 1. The Company owns 100% of the common stock of Integrity Property & Casualty Insurance Company and Integrity Select Insurance Company. The Company, domiciled in the state of Ohio, is a member of the Grange Insurance Enterprise.
    - 2. Effective January 1, 2019, the Company converted its corporate structure to a Mutual Holding Company. Through this conversion, the Company and its affiliate, Grange Mutual Casualty Company, became stock companies and changed their names to Integrity Insurance Company ("IIC") and Grange Insurance Company ("GIC"), respectively. IIC, and its wholly owned subsidiaries, along with GIC, and its wholly owned subsidiaries, are owned by a new holding company, Grange Holdings, Inc. ("GHI"), which is 100% owned by a new mutual holding company, Grange Mutual Holding Company.
    - 3. The Company is affiliated with GIC, which has four 100% wholly owned subsidiaries, Grange Indemnity Insurance Company, Grange Insurance Company of Michigan, Grange Property & Casualty Insurance Company and Trustgard Insurance Company. The companies, domiciled in Ohio, are members of the Grange Insurance Enterprise.
  - B. Descriptions of transactions with Parent, Subsidiaries and Affiliates: See Note 10A.
  - C. Amounts of transactions with Parent, Subsidiaries and Affiliates: See Note 10A.
  - D. Amounts Due From or To Related Parties: No significant changes from December 31, 2018.
  - E. Guarantees or Contingencies for Related Parties: None
  - F. Description of Material Management or Service Contracts: No significant changes from December 31, 2018.
  - G. Nature of the Control Relationship: No changes from December 31, 2018.
  - H. Amount Deducted for Investment in Upstream Company: None
  - I. Investments in Affiliates Greater than 10% of Admitted Assets: No significant changes from December 31, 2018.
  - J. Write-down for Impairments of Investments in Subsidiary, Controlled or Affiliated Companies: None
  - K. Investments in Foreign Insurance Subsidiary: None
  - L. Investments in a Downstream Noninsurance Company: See Note 10A(3) and 10A(4) above.
  - M. All SCA Investments: See Note 10A(3) and 10A(4) above.
  - N. Investment in Insurance SCAs: None
  - O. SCA Loss Tracking: None
- 11. Debt:** None

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE  
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans:

- A. Defined Benefit Plan: Effective April 1, 2019, the qualified defined benefit pension plans of the Company and GIC were merged together under GIC and were subsequently moved, via dividend, to the parent company, GHI, who will be the sponsor of the plans moving forward. As a result, all annual costs associated with these plans for 2019 were also moved to GHI.
4. Components of Net Periodic Benefit Cost recognized as of September 30, 2019 and December 31, 2018:

	Amount (\$)					
	Pension Benefits		Postretirement Benefits		Nonqualified Plans	
	2019	2018	2019	2018	2019	2018
a. Service cost	0	296,174	0	0	0	0
b. Interest cost	0	524,162	0	0	0	0
c. Expected return on plan assets	0	(885,653)	0	0	0	0
d. Transition asset or (obligation)	0	0	0	0	0	0
e. (Gains) and losses	0	501,741	0	0	0	0
f. Prior service cost/(credit)	0	(125,439)	0	0	0	0
g. (Gain) or loss recognized due to a settlement or curtailment	0	0	0	0	0	0
<b>h. Total net period benefit cost</b>	<b>0</b>	<b>310,985</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations:

- Due to the corporate structure changes discussed in Note 10, as of January 1, 2019, the Company has 2,000 shares authorized, issued and outstanding. All shares are Class A shares.
- The Company has no preferred stock outstanding.
- Dividend Restrictions: No significant changes from December 31, 2018.
- No dividends were paid by the Company.
- The Company does not pay dividends to its stockholders, see item 3 immediately above.
- There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.
- No advances to surplus were made.
- No amounts of stock were held by the Company.
- No special surplus funds are held.
- The portion of unassigned funds (surplus) represented or reduced by gross cumulative unrealized gains and losses: No significant changes from December 31, 2018.
- The Company has no surplus notes.
- There has not been a restatement due to prior quasi-reorganizations.
- There has been no quasi-reorganization in the past 10 years.

14. Liabilities, Contingencies and Assessments: No significant changes from December 31, 2018.

15. Leases: No significant changes from December 31, 2018.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk: None

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

- B. Transfer and Servicing of Financial Assets:
- Servicing Assets and Servicing Liabilities:
    - Description of Risk: None
    - Specified Servicing Fees: None
    - Assumptions Used to Estimate Fair Value: None
  - Securitizations, Asset-backed Financing Agreements and Similar Transfers with Continued Involvement:
    - Income Statement Presented: None
    - Statements of Financial Position Presented: None
- C. Wash Sales: None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans: None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators: None

20. Fair Value Measurements:

- A. Fair Value Hierarchy
- The Company has categorized its investments that are measured at fair value into the three-level hierarchy or investments reported at net asset value ("NAV") as of September 30, 2019:

	Amount (\$)				
	Level 1	Level 2	Level 3	NAV	Total
a. Assets at fair value/NAV					
Perpetual preferred stock					
Industrial & miscellaneous	0	0	0	0	0
Parent, subs & affiliates	0	0	0	0	0
Total perpetual preferred stock	0	0	0	0	0
Bonds					
US Government	0	0	0	0	0
Industrial & miscellaneous	0	0	0	0	0
Total bonds	0	0	0	0	0
Common stock					
Industrial & miscellaneous	0	0	0	0	0
Parent, subs & affiliates	0	0	19,901,705	0	19,901,705
Total common stock	0	0	19,901,705	0	19,901,705
<b>Total assets at fair value/NAV</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>19,901,705</b>
b. Total liabilities at fair value	0	0	0	0	0



STATEMENT AS OF SEPTEMBER 30, 2019 OF THE  
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

2. The fair value measurements in Level 3 of the hierarchy as of September 30, 2019:

Amount (\$)									
	Beginning Balance at 01/01/2019	Transfers Into Level 3	Transfers Out of Level 3	Return on Assets in Net Income	Return on Assets in Surplus	Purchases	Issuances	Sales	Ending Balance at 09/30/2019
Common stock	19,535,519	0	0	0	366,186	0	0	0	19,901,705
<b>Total</b>	<b>19,535,519</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>366,186</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>19,901,705</b>

3. The Company's policy is to recognize transfers in and out as of the end of the reporting period. Previously, other invested assets, which consisted of three hedge funds, were categorized as Level 3.
4. As of September 30, 2019, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

**Bonds –** According to statutory accounting rules, fixed income securities with a rating of NAIC 1 or 2 are reported at amortized cost. Securities with a rating of NAIC 3 thru 6, or non-investment grade ratings, are measured and reported at the lower of amortized cost or fair value on the statement of financial position. At the end of every quarter and at year end, the Company utilizes fair values provided by its custodian. Fair value is determined by evaluations that are based on observable market information rather than market quotes. Inputs to the evaluations include, but are not limited to, market prices from recently completed transactions and transactions of comparable securities, credit spreads, interest rate yield curves, and other market-observable information. Thus, fixed income securities measured and reported at fair value are included in the amounts disclosed in Level 2 of the hierarchy.

**Parent, Subsidiaries, and Affiliates –** The Company's investments in two subsidiaries are measured and reported at fair value as of September 30, 2019, for each respective entity totaling \$19.9 million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

5. Derivative Assets and Liabilities: None

B. Other Fair Value Disclosures: None

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3 and NAV as of September 30, 2019:

Type of Financial Instrument	Amount (\$)						Not Practicable (Carrying Value)
	Aggregate Fair Value/NAV	Admitted Assets	Level 1	Level 2	Level 3	NAV	
Bonds	69,448,929	67,343,127	0	69,448,929	0	0	0
Common stock	19,901,705	19,901,705	0	0	19,901,705	0	0
Money market	2,427,321	2,427,321	2,427,321	0	0	0	0
<b>Total</b>	<b>91,777,955</b>	<b>89,672,153</b>	<b>2,427,321</b>	<b>69,448,929</b>	<b>19,901,705</b>	<b>0</b>	<b>0</b>

D. Not Practicable to Estimate Fair Value: None

E. Investments Measured using NAV: None

21. Other Items: None

22. Events Subsequent:

There have been no other events after the period's end, but before the filing of this statement, which have a material effect upon the financial condition of the Company.

23. Reinsurance: No significant changes from December 31, 2018.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination:

F. Risk-Sharing Provisions of the Affordable Care Act ("ACA"):

- Did the reporting entity write accident and health insurance premium that is subject to the ACA risk-sharing provisions? No
- Impact of risk sharing provisions of the ACA on admitted assets, liabilities and revenues for the current year: Not applicable.
- Roll forward of prior year ACA risk sharing provisions for the following asset (gross of any nonadmission) and liability balances along with the reasons for adjustments to prior year balance: Not applicable.
- Rollforward of risk corridors asset and liability balances by program benefit year: Not applicable.
- ACA risk corridors receivable as of reporting date: Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE  
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

25. Changes in Incurred Losses and Loss Adjustment Expenses:

The changes in incurred losses and loss adjustment expense attributable to insured events of prior years are generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. There were no changes in methodologies and assumptions used in calculating the reserve for loss and loss adjustment expenses as of September 30, 2019.

	Amount (\$)	
	September 30, 2019	December 31, 2018
Balance January 1	35,479,162	37,569,211
Less: Reinsurance Recoverable	8,882,036	9,636,576
Net Balance January 1	26,597,126	27,932,635
Incurred Related to:		
Current Year	24,930,387	32,726,838
Prior Year	(1,232,499)	(3,265,734)
Total Incurred	23,697,888	29,461,104
Paid Related to:		
Current Year	14,414,298	19,569,303
Prior Year	8,662,866	11,227,310
Total Paid	23,077,164	30,796,613
Net Balance at the end of reporting period	27,217,850	26,597,126
Plus: Reinsurance Recoverable	8,532,028	8,882,036
Balance at the end of reporting period	35,749,878	35,479,162

26. Intercompany Pooling Agreements: No changes from December 31, 2018.

27. Structured Settlements: No significant changes from December 31, 2018.

28. Health Care Receivables: None

29. Participating Policies: None

30. Premium Deficiency Reserves: No significant changes from December 31, 2018.

31. High Deductibles: None

32. Discounting of Liabilities for Unpaid Losses or Unpaid Adjustment Expenses: None

33. Asbestos/Environmental Reserves: No significant changes from December 31, 2018.

34. Subscriber Savings Accounts: None

35. Multiple Peril Crop Insurance: None

36. Financial Guaranty Insurance:

B. Schedule of Insured Financial Obligations: Not Applicable.

37. Catastrophic Planning: No significant changes from December 31, 2018.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES  
GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☒ No ☐
- 2.2

If yes, date of change:

01/01/2019
- 3.1

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

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

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

Yes ☐ No ☒
- 3.3

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

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

Yes ☐ No ☒
- 3.5

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

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

Yes ☐ No ☒
- If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 4.2

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

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

5.

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

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

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

12/31/2014
- 6.2

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

12/31/2014
- 6.3

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

01/20/2016
- 6.4

By what department or departments?

WISCONSIN OFFICE OF THE COMMISSIONER OF INSURANCE
- 6.5

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

Yes ☐ No ☐ NA ☒
- 6.6

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

Yes ☒ No ☐ NA ☐
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☐ No ☒
- 8.4

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

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

GENERAL INTERROGATORIES

9.1

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

Yes [X] No [ ]

9.11

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

9.2

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [X]

9.21

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

9.3

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

Yes [ ] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [X] No [ ]

10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ .....7,888,014

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 [X] No [ ]

14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....0	\$ .....
14.22 Preferred Stock .....	\$ .....0	\$ .....
14.23 Common Stock .....	\$ .....19,535,519	\$ .....19,901,705
14.24 Short-Term Investments .....	\$ .....0	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....19,535,519	\$ .....19,901,705
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....

15.1

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

Yes [ ] No [X]

15.2

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

Yes [ ] No [ ]

If no, attach a description with this statement.

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

GENERAL INTERROGATORIES

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
NORTHERN TRUST.....	50 S LASALLE STREET - M27, CHICAGO, IL 60603.....

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

1 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
ASSET ALLOCATION & MANAGEMENT CO LLC.....	U.....
J CHRISTOPHER MONTGOMERY.....	I.....
JAMES HABEGGER.....	I.....
JILL A WAGNER.....	I.....
JEFFREY P SIEFKER.....	I.....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) manage more than 10% of the reporting entity’s assets?

Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a “U”) listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity’s assets?

Yes [ ] No [X]

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109875.....	ASSET ALLOCATION & MANAGEMENT CO LLC.....	.....	SEC #801-60075.....	.....

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

Yes [X] No [ ]

18.2 If no, list exceptions:

.....

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

- Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or
- a. PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

Yes [ ] No [X]

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

- The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is 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]

GENERAL INTERROGATORIES  
PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? ..... Yes [ ] No [X] NA [ ]  
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? ..... Yes [ ] No [X]  
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.  
.....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
TOTAL			0	0	0	0	0	0	0	0

5. Operating Percentages:  
5.1 A&H loss percent ..... %  
5.2 A&H cost containment percent ..... %  
5.3 A&H expense percent excluding cost containment expenses ..... %  
6.1 Do you act as a custodian for health savings accounts?..... Yes [ ] No [X]  
6.2 If yes, please provide the amount of custodial funds held as of the reporting date..... \$  
6.3 Do you act as an administrator for health savings accounts?..... Yes [ ] No [X]  
6.4 If yes, please provide the balance of the funds administered as of the reporting date..... \$  
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?..... Yes [X] No [ ]  
7.1 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 [ ]

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SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date – Allocated by States and Territories								
States, etc.	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2	3	4	5	6	7	
	Active Status (a)	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	
1. Alabama	AL	N	0	0	0	0	0	
2. Alaska	AK	N	0	0	0	0	0	
3. Arizona	AZ	N	0	0	0	0	0	
4. Arkansas	AR	N	0	0	0	0	0	
5. California	CA	N	0	0	0	0	0	
6. Colorado	CO	N	0	0	0	0	0	
7. Connecticut	CT	N	0	0	0	0	0	
8. Delaware	DE	N	0	0	0	0	0	
9. Dist. Columbia	DC	N	0	0	0	0	0	
10. Florida	FL	N	0	0	0	0	0	
11. Georgia	GA	N	0	0	0	0	0	
12. Hawaii	HI	N	0	0	0	0	0	
13. Idaho	ID	N	0	0	0	0	0	
14. Illinois	IL	L	0	0	0	0	0	
15. Indiana	IN	N	0	0	0	0	0	
16. Iowa	IA	L	25,853,900	23,807,982	12,391,959	13,818,310	21,998,225	
17. Kansas	KS	N	0	0	0	0	0	
18. Kentucky	KY	N	0	0	0	0	0	
19. Louisiana	LA	N	0	0	0	0	0	
20. Maine	ME	N	0	0	0	0	0	
21. Maryland	MD	N	0	0	0	0	0	
22. Massachusetts	MA	N	0	0	0	0	0	
23. Michigan	MI	N	0	0	0	0	0	
24. Minnesota	MN	L	34,823,761	31,315,238	15,577,423	13,375,679	38,911,850	
25. Mississippi	MS	N	0	0	0	0	0	
26. Missouri	MO	L	0	0	0	0	0	
27. Montana	MT	N	0	0	0	0	0	
28. Nebraska	NE	N	0	0	0	0	0	
29. Nevada	NV	N	0	0	0	0	0	
30. New Hampshire	NH	N	0	0	0	0	0	
31. New Jersey	NJ	N	0	0	0	0	0	
32. New Mexico	NM	N	0	0	0	0	0	
33. New York	NY	N	0	0	0	0	0	
34. No. Carolina	NC	N	0	0	0	0	0	
35. No. Dakota	ND	N	0	0	0	0	0	
36. Ohio	OH	L	0	0	0	0	0	
37. Oklahoma	OK	N	0	0	0	0	0	
38. Oregon	OR	N	0	0	0	0	0	
39. Pennsylvania	PA	N	0	0	0	0	0	
40. Rhode Island	RI	N	0	0	0	0	0	
41. So. Carolina	SC	N	0	0	0	0	0	
42. So. Dakota	SD	N	0	0	0	0	0	
43. Tennessee	TN	N	0	0	0	0	0	
44. Texas	TX	N	0	0	0	0	0	
45. Utah	UT	N	0	0	0	0	0	
46. Vermont	VT	N	0	0	0	0	0	
47. Virginia	VA	N	0	0	0	0	0	
48. Washington	WA	N	0	0	0	0	0	
49. West Virginia	WV	N	0	0	0	0	0	
50. Wisconsin	WI	L	55,758,826	53,390,650	27,573,414	18,997,011	76,671,683	
51. Wyoming	WY	N	0	0	0	0	0	
52. American Samoa	AS	N	0	0	0	0	0	
53. Guam	GU	N	0	0	0	0	0	
54. Puerto Rico	PR	N	0	0	0	0	0	
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	
56. Northern Mariana Islands	MP	N	0	0	0	0	0	
57. Canada	CAN	N	0	0	0	0	0	
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	
59. Totals	XXX	116,436,487	108,513,870	55,542,796	46,191,000	137,581,758	122,729,042	
DETAILS OF WRITE-INS								
58001.	XXX							
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	
58999. TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	0	0	0	0	0	

(a) Active Status Counts

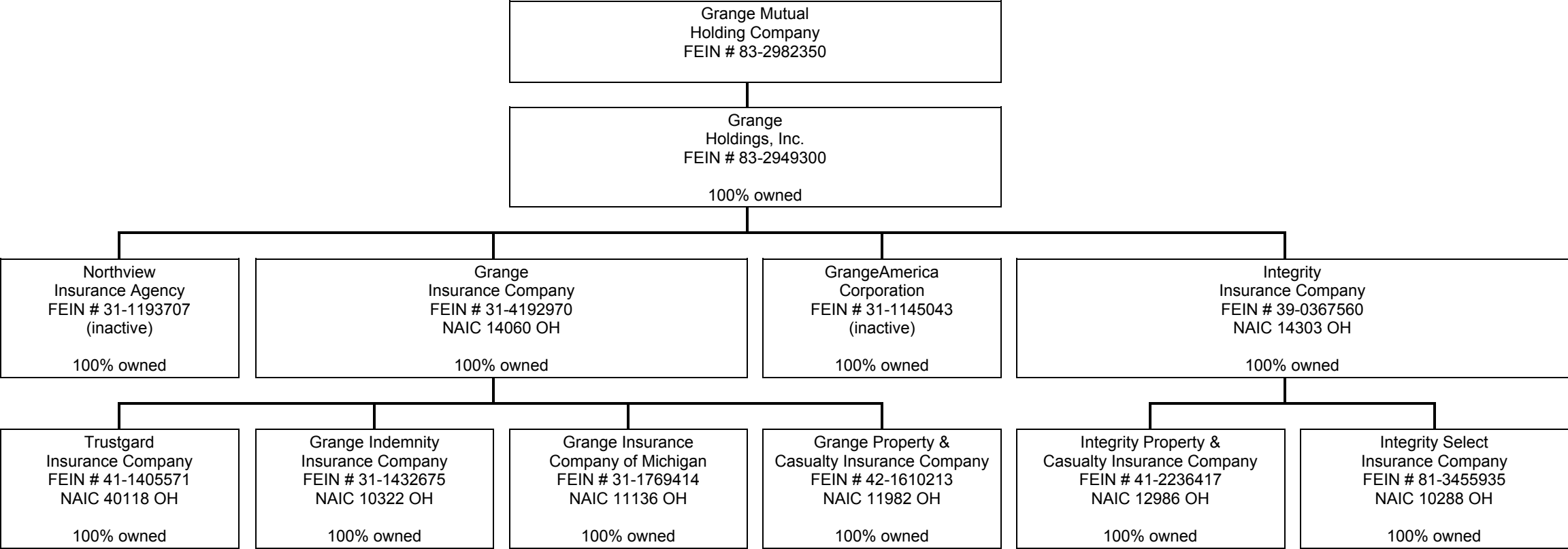
L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG ..... 6 R – Registered – Non-domiciled RRGs ..... 0  
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI) ..... 0 Q – Qualified – Qualified or accredited reinsurer ..... 0  
D – Domestic Surplus Lines Insurer (DSLII) – Reporting entities authorized to write surplus lines in the state of domicile ..... 0 N – None of the above – Not allowed to write business in the state ..... 51



STATEMENT AS OF SEPTEMBER 30, 2019 OF THE  
INTEGRITY INSURANCE COMPANY

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

11



## 12

## 12

## 12

1212

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire	667,049	414,491	62.1	76.6
2.	Allied lines	435,020	127,595	29.3	32.7
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril	4,605,855	2,960,562	64.3	49.1
5.	Commercial multiple peril	27,558,881	25,848,193	93.8	62.6
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.	Inland marine	1,536,182	679,235	44.2	84.9
10.	Financial guaranty			0.0	0.0
11.1	Medical professional liability -occurrence			0.0	0.0
11.2	Medical professional liability -claims made			0.0	0.0
12.	Earthquake	799		0.0	0.0
13.	Group accident and health			0.0	0.0
14.	Credit accident and health			0.0	0.0
15.	Other accident and health			0.0	0.0
16.	Workers' compensation	32,939,925	18,683,943	56.7	45.4
17.1	Other liability occurrence	5,347,288	(1,461,528)	(27.3)	61.8
17.2	Other liability-claims made	146,568	24,268	16.6	60.9
17.3	Excess Workers' Compensation			0.0	0.0
18.1	Products liability-occurrence	10,812	(353)	(3.3)	5.6
18.2	Products liability-claims made			0.0	0.0
19.1,19.2	Private passenger auto liability	2,620,024	1,145,534	43.7	53.4
19.3,19.4	Commercial auto liability	16,449,912	11,295,709	68.7	67.1
21.	Auto physical damage	11,780,990	7,743,424	65.7	54.7
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft	21,651	(865)	(4.0)	(5.3)
27.	Boiler and machinery			0.0	0.0
28.	Credit			0.0	0.0
29.	International			0.0	0.0
30.	Warranty			0.0	0.0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0.0	0.0
35.	TOTALS	104,120,956	67,460,209	64.8	55.9
DETAILS OF WRITE-INS					
3401.				0.0	0.0
3402.				0.0	0.0
3403.				0.0	0.0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	0.0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Line of Business		1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	222,771	594,300	612,034
2.	Allied lines	141,112	398,078	404,042
3.	Farmowners multiple peril	0		0
4.	Homeowners multiple peril	1,571,883	4,380,234	5,022,627
5.	Commercial multiple peril	9,695,767	30,668,352	28,647,146
6.	Mortgage guaranty	0		0
8.	Ocean marine	0		0
9.	Inland marine	130,735	1,826,423	1,717,479
10.	Financial guaranty	0		0
11.1	Medical professional liability-occurrence	0		0
11.2	Medical professional liability-claims made	0		0
12.	Earthquake	518	845	934
13.	Group accident and health	0		0
14.	Credit accident and health	0		0
15.	Other accident and health	0		0
16.	Workers' compensation	9,064,610	36,227,044	36,080,642
17.1	Other liability occurrence	1,838,851	6,365,000	5,251,455
17.2	Other liability-claims made	4,225	92,483	199,865
17.3	Excess Workers' Compensation	0		0
18.1	Products liability-occurrence	2,349	15,271	24,797
18.2	Products liability-claims made	0		0
19.1,19.2	Private passenger auto liability	750,983	2,563,096	3,007,366
19.3,19.4	Commercial auto liability	5,180,809	19,847,219	15,871,143
21.	Auto physical damage	3,738,429	13,433,981	11,651,344
22.	Aircraft (all perils)	0		0
23.	Fidelity	0		0
24.	Surety	0		0
26.	Burglary and theft	6,297	24,162	22,996
27.	Boiler and machinery	0		0
28.	Credit	0		0
29.	International	0		0
30.	Warranty	0		0
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	0	0	0
35.	TOTALS	32,349,338	116,436,487	108,513,870
DETAILS OF WRITE-INS				
3401.		0		0
3402.		0		0
3403.		0		0
3498.	Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34)	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11 + 12)
1. 2016 + Prior .....	4,028	3,810	7,837	1,994	149	2,143	2,726	54	2,514	5,294	693	(1,093)	(400)
2. 2017 .....	2,787	2,815	5,602	1,456	131	1,587	1,740	60	1,642	3,443	409	(982)	(572)
3. Subtotals 2017 + prior .....	6,815	6,625	13,440	3,450	280	3,730	4,466	114	4,156	8,737	1,102	(2,075)	(972)
4. 2018 .....	5,891	7,266	13,158	4,078	855	4,933	2,839	243	4,259	7,341	1,026	(1,909)	(884)
5. Subtotals 2018 + prior .....	12,706	13,891	26,597	7,528	1,135	8,663	7,306	357	8,416	16,078	2,128	(3,984)	(1,856)
6. 2019 .....	XXX	XXX	XXX	XXX	14,414	14,414	XXX	5,694	5,445	11,139	XXX	XXX	XXX
7. Totals .....	12,706	13,891	26,597	7,528	15,549	23,077	7,306	6,052	13,861	27,218	2,128	(3,984)	(1,856)
8. Prior Year-End Surplus As Regards Policy-holders	57,759										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 16.7	2. (28.7)	3. (7.0)
											Col. 13, Line 7 Line 8		
											4. (3.2)		

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	.....NO.....
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	.....YES.....

Explanation:

Bar Code:

1.

143032019490000003

2.

143032019455000003

3.

143032019365000003

**OVERFLOW PAGE FOR WRITE-INS**

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SCHEDULE A – VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,496,766	1,525,643
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	8,595	158,151
2.2 Additional investment made after acquisition .....		0
3. Current year change in encumbrances .....		0
4. Total gain (loss) on disposals .....		0
5. Deduct amounts received on disposals .....		0
6. Total foreign exchange change in book/adjusted carrying value .....		0
7. Deduct current year's other-than-temporary impairment recognized .....		0
8. Deduct current year's depreciation .....	133,809	187,029
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	1,371,552	1,496,766
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	1,371,552	1,496,766

SCHEDULE B – VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA – VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	86,682,286	83,758,923
2. Cost of bonds and stocks acquired .....	24,532,498	21,432,943
3. Accrual of discount .....	46,970	38,247
4. Unrealized valuation increase (decrease) .....	434,671	21,984
5. Total gain (loss) on disposals .....	1,570,441	831,221
6. Deduct consideration for bonds and stocks disposed of .....	25,564,792	18,707,279
7. Deduct amortization of premium .....	457,242	745,805
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other-than-temporary impairment recognized .....		0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....		52,053
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	87,244,832	86,682,286
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	87,244,832	86,682,286

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Integrity 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).....	52,663,204	11,662,286	5,473,721	(161,203)	51,946,086	52,663,204	58,690,566	52,975,841
2. NAIC 2 (a).....	9,485,797	1,981,814	2,863,915	48,865	9,381,898	9,485,797	8,652,561	8,631,595
3. NAIC 3 (a).....	1,460,699		1,505,198	44,499	2,263,933	1,460,699	0	2,627,415
4. NAIC 4 (a).....	2,015,869		2,021,027	5,158	1,426,871	2,015,869	0	1,419,929
5. NAIC 5 (a).....	0				259,256	0	0	256,325
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	65,625,569	13,644,100	11,863,861	(62,681)	65,278,044	65,625,569	67,343,127	65,911,105
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0				0	0	0	0
9. NAIC 2 .....	495,357		436,682	(58,675)	506,500	495,357	0	424,696
10. NAIC 3 .....	414,477		430,240	15,763	849,172	414,477	0	810,967
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.....	909,834	0	866,922	(42,912)	1,355,672	909,834	0	1,235,663
15. Total Bonds & Preferred Stock	66,535,403	13,644,100	12,730,783	(105,593)	66,633,716	66,535,403	67,343,127	67,146,768

(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 \$ .....2,427,321 ; NAIC 2 \$ ..... ;

NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....



SCHEDULE DA - PART 1  
Short-Term Investments

	1 Book/adjusted Carrying value	2 Prior Year Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999		XXX			

SCHEDULE DA - VERIFICATION  
Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of short-term investments acquired .....	94,393	0
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals .....	915	0
6. Deduct consideration received on disposals .....	94,382	0
7. Deduct amortization of premium.....	926	0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Deduct current year's other-than-temporary impairment recognized.....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION  
(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,414,294	0
2. Cost of cash equivalents acquired .....	19,659,085	7,124,022
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals .....	18,646,058	5,709,728
7. Deduct amortization of premium .....		0
8. Total foreign exchange change in book/adjusted carrying value .....		0
9. Deduct current year's other than temporary impairment recognized .....		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	2,427,321	1,414,294
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,427,321	1,414,294

## EO1

NONE

[illegible]

NONE

[illegible]

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Integrity Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator <sup>(a)</sup>
Bonds - U.S. Governments									
3130AG-TB-1	FEDERAL HOME LOAN BANK 3.32 29/07/39		07/24/2019	FIRST TENNESSEE BANK N.A.	XXX	500,000	500,000		1FE
3133EK-E4-4	FEDERAL FARM CREDIT BANK 3 26/08/39		08/15/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,000,000	1,000,000		1FE
3133EK-ZC-3	FEDERAL FARM CREDIT BANK 3.08 12/08/39		08/05/2019	FIRST TENNESSEE BANK N.A.	XXX	2,000,000	2,000,000		1FE
0599999 - Bonds - U.S. Governments						3,500,000	3,500,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
840658-QL-5	S WSTRN CITY OH SCH DIST FRANK 2.932		09/13/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	500,000	500,000		1FE
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						500,000	500,000	0	XXX
Bonds - U.S. Special Revenue									
3137FJ-RM-3	FREDDIE MAC 4		08/13/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	949,257	932,358	1,554	1
3137FK-SD-9	FREDDIE MAC 4.5		08/06/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,176,906	1,034,261	1,030	1
31418D-EP-3	FANNIE MAE 3 POOL ID M3741		08/27/2019	BREAN CAPITAL LLC	XXX	1,020,536	994,280	2,403	1
38380V-AJ-7	GOVERNMENT NATIONAL MORTGAGE A 3.2		05/22/2019	VARIOUS	XXX	8,348	8,348		1
38381X-CV-6	GOVERNMENT NATIONAL MORTGAGE A 3		08/13/2019	RBC CAPITAL MARKETS, LLC	XXX	553,140	544,798	681	1
68803E-AR-6	OSCEOLA CNTY FL PUBLIC IMPT RE 3.819		07/30/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	519,770	500,000	6,365	1FE
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,227,957	4,014,045	12,033	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)									
040555-CZ-5	ARIZONA PUBLIC SERVICE 2.6 15/08/29		08/12/2019	BLAYLOCK & COMPANY INC.	XXX	499,345	500,000		1FE
06367W-NG-4	BANK OF MONTREAL 2.8 25/07/31	A	08/07/2019	ROBERT W. BAIRD CO. INCORPORATED	XXX	500,000	500,000	544	1FE
291011-AQ-7	EMERSON ELECTRIC CO 6 15/08/32		09/10/2019	BREAN CAPITAL LLC	XXX	473,113	350,000	1,575	1FE
29736R-AA-8	ESTEE LAUDER CO INC 5.75 15/10/33		07/16/2019	BREAN CAPITAL LLC	XXX	256,418	200,000	2,971	1FE
459200-AR-2	IBM CORP 6.22 01/08/27		07/16/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	122,688	100,000	2,885	1FE
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS 6.1 15/07/33		08/09/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	750,000	600,000	2,847	1FE
61760Q-KT-0	MORGAN STANLEY 3 28/09/29		08/21/2019	D. A. DAVIDSON AND CO	XXX	299,970	300,000	3,625	2FE
63743F-ZS-8	NATIONAL RURAL UTIL COOP 3 15/12/27		09/24/2019	D. A. DAVIDSON AND CO	XXX	381,169	375,000	344	1FE
68327L-AC-0	CADILLAC FAIRVIEW PRP TR 4.125 01/02/29	A	08/22/2019	PERSHING LLC	XXX	451,596	400,000	1,146	1FE
74949L-AC-6	RELX CAPITAL INC 4 18/03/29		08/22/2019	HUNTINGTON NATIONAL BANK	XXX	439,452	400,000	7,022	2FE
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28		08/16/2019	BREAN CAPITAL LLC	XXX	442,872	400,000	7,233	2FE
92277G-AU-1	VENTAS REALTY LP 3 15/01/30		08/16/2019	STIFEL NICOLAUS & CO, INCORORATED	XXX	399,688	400,000		2FE
95040Q-AJ-3	WELLTOWER INC 3.1 15/01/30		08/09/2019	D. A. DAVIDSON AND CO	XXX	399,832	400,000		2FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,416,142	4,925,000	30,192	XXX
8399997 - Subtotals - Bonds - Part 3						13,644,100	12,939,045	42,226	XXX
8399999 - Subtotals - Bonds						13,644,100	12,939,045	42,226	XXX
Common Stocks - Industrial and Miscellaneous									
D6966V-11-4	SIEMENS FINANCIER WTS.	D	07/22/2019	JEFFERTIES LLC	2,000		XXX		1
9999999 Totals						13,644,100	XXX	42,226	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Integrity Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator <sup>(a)</sup>
Bonds - U.S. Governments																					
3130AC-JB-1	FEDERAL HOME LOAN BANK 3 12/10/27		09/19/2019	SECURITY CALLED BY ISSUER at 100.000	.XXX	636,364	636,364	636,364	636,364				.0		636,364			.0	17,690	10/12/2027	1FE
3133EH-MN-0	FEDERAL FARM CREDIT BANK 3.18 12/06/30		08/12/2019	SECURITY CALLED BY ISSUER at 100.000	.XXX	250,000	250,000	238,895	238,917		486		486		239,403		10,597	10,597	5,300	06/12/2030	1FE
36205G-AD-3			09/01/2019	MBS PAYDOWN	.XXX	1,516	1,516	1,516	1,516				.0		1,516			.0	51	01/15/2033	.1
36290S-RZ-6			09/01/2019	MBS PAYDOWN	.XXX	1,297	1,297	1,348	1,342		(4)		(4)					.0	30	01/20/2042	.1
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5		09/01/2019	MBS PAYDOWN	.XXX	6,986	6,986	7,006	6,985				.0		6,986			.0	210	05/20/2033	.1
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2		09/01/2019	MBS PAYDOWN	.XXX	5,720	5,720	5,785	5,763		(8)		(8)		5,720			.0	77	10/20/2040	.1
38378D-VT-9	GOVERNMENT NATIONAL MORTGAGE A 3		08/16/2019	CORPORATE ACTIONS	.XXX								.0					.0		06/20/2039	.1
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85		09/01/2019	MBS PAYDOWN	.XXX	3,364	3,364	3,296	3,303		10		10		3,364			.0	65	02/16/2058	.1
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6		09/01/2019	MBS PAYDOWN	.XXX	4,104	4,104	4,074	4,078		2		2		4,104			.0	71	01/16/2059	.1
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6		09/01/2019	MBS PAYDOWN	.XXX	2,636	2,636	2,571	2,579		10		10		2,636			.0	46	07/16/2051	.1
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25		09/01/2019	MBS PAYDOWN	.XXX	3,976	3,976	3,897	3,899		11		11		3,976			.0	87	11/16/2053	.1
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5		09/01/2019	MBS PAYDOWN	.XXX	11,848	11,848	11,953	11,948		(15)		(15)		11,848			.0	277	09/20/2047	.1
0599999 - Bonds - U.S. Governments						927,810	927,810	916,705	916,694	0	492	0	492	0	917,213	0	10,597	10,597	23,904	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2		08/01/2019	SECURITY CALLED BY ISSUER at 100.000	.XXX	20,000	20,000	20,000	20,000				.0		20,000			.0	480	05/01/2023	1FE
31294M-A7-6	FREDDIE MAC 4 POOL ID E02730		08/05/2019	VARIOUS	.XXX	20,562	20,172	20,986	20,675			(116)	(116)		20,626		(64)	(64)	573	10/01/2025	.1
3136AB-W7-4	FANNIE MAE 2		09/01/2019	MBS PAYDOWN	.XXX	30,691	30,691	28,888			72		72		30,691			.0	154	12/25/2042	.1
3136AD-MZ-9	FANNIE MAE 1.5		09/01/2019	MBS PAYDOWN	.XXX	4,139	4,139	3,869	3,880		33		33		4,139			.0	38	04/25/2043	.1
3136AD-Y4-5	FANNIE MAE 3.5		09/01/2019	MBS PAYDOWN	.XXX	27,119	27,119	28,560	28,361		(132)		(132)		27,119			.0	641	05/25/2033	.1
3136AH-PG-9	FANNIE MAE 4		09/01/2019	MBS PAYDOWN	.XXX	15,734	15,734	16,647	16,356		(187)		(187)		15,734			.0	420	07/25/2032	.1
3136AM-4B-2	FANNIE MAE 3.5		09/01/2019	MBS PAYDOWN	.XXX	7,592	7,592	8,058	7,947		(46)		(46)		7,592			.0	177	01/25/2030	.1
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		09/01/2019	MBS PAYDOWN	.XXX	800	800	793	794		1		1		800			.0	30	11/01/2032	1FE
3137AS-08-0	FREDDIE MAC 3		09/01/2019	MBS PAYDOWN	.XXX	1,501	1,501	1,548	1,537		(4)		(4)		1,501			.0	30	12/15/2040	.1
3137F5-0M-4	FREDDIE MAC 4		09/01/2019	MBS PAYDOWN	.XXX	75,868	75,868	78,144	77,927		(492)		(492)		75,868			.0	2,162	01/15/2044	.1
3137FJ-RM-3	FREDDIE MAC 4		09/01/2019	MBS PAYDOWN	.XXX	59,629	59,629	60,710			(29)		(29)		59,629			.0	199	07/15/2044	.1
31398L-BJ-6	FREDDIE MAC 4		09/01/2019	MBS PAYDOWN	.XXX	10,268	10,268	10,741	10,538		(52)		(52)		10,268			.0	274	07/15/2039	.1
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		09/01/2019	MBS PAYDOWN	.XXX	245	245	249	247				.0		245			.0	8	07/01/2023	1FE
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		09/01/2019	MBS PAYDOWN	.XXX	4,919	4,919	5,049					.0		4,919			.0	12	08/01/2039	.1
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		09/01/2019	MBS PAYDOWN	.XXX	4,693	4,693	4,922	4,899		(21)		(21)		4,693			.0	125	10/01/2040	.1
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						283,760	283,370	289,162	193,161	0	(976)	0	(976)	0	283,824	0	(63)	(63)	5,323	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
00922R-AB-1	AIR TRANSPORT SERVICES G 1.125 15/10/24		07/22/2019	MERRILL LYNCH AND CO., INC. 3162106	.XXX	60,038	60,000	56,527			200		200		56,727		3,310	3,310	523	10/15/2024	.3
00971T-AJ-0	AKAMAI TECHNOLOGIES INC 0.125 01/05/25		07/23/2019	MERRILL LYNCH AND CO., INC. 3162106	.XXX	601,563	550,000	546,331	409,935		630		630		546,944		54,619	54,619	423	05/01/2025	1FE
021369-AA-1	ALTAIR ENGINEERING INC 0.25 01/06/24		07/22/2019	J.P. MORGAN CLEARING CORP. 514105	.XXX	44,640	40,000	40,000					.0		40,000		4,640	4,640	12	06/01/2024	.3Z
09061G-AH-4	BIOMARIN PHARMACEUTICAL 0.599 01/08/24		07/23/2019	BANK OF AMERICA CORPORATION	.XXX	205,000	200,000	202,536	198,327	4,012	(239)		3,773		202,100		2,900	2,900	1,178	08/01/2024	.4
223622-AE-1	COMEN INC 3 15/12/22		07/22/2019	NOMURA SECURITIES NEW YORK	.XXX	288,275	260,000	271,082	200,967	4,781	(1,265)		3,516		269,270		19,005	19,005	4,745	12/15/2022	.4
25155M-KU-4	DEUTSCHE BANK AG LONDON 1 01/05/23		07/23/2019	DEUTSCHE BANK SECURITIES INC	.XXX	571,375	560,000	573,858	571,960		(1,546)		(1,546)		570,414		961	961	4,091	05/01/2023	1FE
252131-AG-2	DEXCOM INC 0.75 01/12/23		07/22/2019	JEFFERIES LLC	.XXX	53,381	45,000	46,656			(79)		(79)		46,577		6,804	6,804	219	12/01/2023	.3Z
254687-EA-0	WALT DISNEY COMPANY/THE 6.4 15/12/35		09/18/2019	CORPORATE ACTIONS	.XXX	101,509	71,000	96,003			(283)		(283)		95,720		5,789	5,789	1,174	12/15/2035	1FE
34959J-AJ-7	FORTIVE CORPORATION 0.875 15/02/22		07/23/2019	JEFFERIES LLC	.XXX	561,330	540,000	553,032			(1,733)		(1,733)		551,298		10,032	10,032	2,008	02/15/2022	2FE
393657-AK-7	GREENBRIER COS INC 2.875 01/02/24		07/22/2019	MERRILL LYNCH AND CO., INC. 3162106	.XXX	119,375	125,000	136,424	122,831	11,836	(1,043)		10,792		133,623		(14,248)	(14,248)	3,524	02/01/2024	3FE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Integrity Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator <sup>(a)</sup>
43940T-AB-5	HOPE BANCORP INC 2 15/05/38		07/22/2019	MORGAN STANLEY AND CO., LLC 8983105	.XXX	193,998	210,000	201,437	176,126	25,430	196		25,626		201,752		(7,754)	(7,754)	2,905	05/15/2038	3
44932F-AB-3	IAC FINANCECO 3 INC 2 15/01/30		07/22/2019	BARCLAYS CAPITAL	.XXX	43,500	40,000	40,590			(6)		(6)	40,583			2,917	2,917	124	01/15/2030	3Z
452327-AH-2	ILLUMINA INC 0.5 15/06/21		07/22/2019	BARCLAYS CAPITAL	.XXX	404,125	305,000	395,805	168,806		(19,324)		(19,324)	373,495			30,630	30,630	928	06/15/2021	2FE
458676-AA-9	INTERDIGITAL INC 2 01/06/24		07/23/2019	MERRILL LYNCH AND CO., INC. 3162106	.XXX	572,880	560,000	560,000					0	560,000			12,880	12,880	1,618	06/01/2024	1FE
472145-AD-3	JAZZ INVESTMENTS I LTD 1.5 15/08/24		07/23/2019	JEFFERIES LLC	.XXX	222,755	230,000	236,395	180,834	26,748	(672)		26,076	235,237			(12,482)	(12,482)	3,033	08/15/2024	3
483548-AF-0	KAMAN CORP 3.25 01/05/24		07/22/2019	MERRILL LYNCH AND CO., INC. 3162106	.XXX	341,250	300,000	336,507	274,397		(3,487)		(3,487)	331,363			9,887	9,887	7,873	05/01/2024	2FE
530610-AD-6	LIBERTY INTERACTIVE LLC 1.75 30/09/46		07/22/2019	WELLS FARGO BANK, N.A.	.XXX	127,900	100,000	107,729	102,245	4,273	(765)		3,508	105,753			22,147	22,147	992	09/30/2046	3FE
531229-AB-8	LIBERTY MEDIA CORP 1.375 15/10/23		07/23/2019	BARCLAYS CAPITAL	.XXX	556,200	480,000	504,643	444,141	3,973	(2,015)		1,957	497,146			59,054	59,054	5,133	10/15/2023	4
585525-BK-3	MORGAN STANLEY 3.6916 30/08/21		09/01/2019	MBS PAYDOWN	.XXX	50	50	15	17		3		3	50			0	0	2	06/25/2028	1FW
61760Q-LR-3	NRG ENERGY INC 2.75 01/06/48		08/21/2019	D.A. DAVIDSON AND CO.	.XXX	299,250	300,000	300,000	300,000		11		11	300,011			(761)	(761)	5,418	08/30/2021	1FE
629377-CG-5	ON SEMICONDUCTOR CORP 1.625 15/10/23		07/22/2019	NOMURA SECURITIES NEW YORK, J.P. MORGAN CLEARING CORP. 514105	.XXX	58,548	55,000	60,830			(196)		(196)	60,634			(2,086)	(2,086)	979	06/01/2048	3Z
682189-AP-0	BOOKING HOLDINGS INC 0.9 15/09/21		07/22/2019	MERRILL LYNCH AND CO., INC. 3162106	.XXX	160,810	130,000	147,617	59,026	1,247	(1,095)		152	146,273			14,537	14,537	1,028	10/15/2023	3FE
69354N-AB-2	PRA GROUP INC 3.5 01/06/23		07/22/2019	J.P. MORGAN CLEARING CORP. 514105	.XXX	66,763	70,000	72,080	58,971	13,006	(238)		12,768	71,739			(4,977)	(4,977)	1,586	06/01/2023	4
697435-AD-7	SILICON LABORATORIES INC 1.375 01/03/22		07/23/2019	J.P. MORGAN CLEARING CORP. 514105	.XXX	491,850	450,000	449,613	414,236	4,307	143		4,450	449,792			42,058	42,058	3,391	07/01/2023	4FE
741503-AX-4	RH 0 15/07/20		07/23/2019	BARCLAYS CAPITAL	.XXX	560,565	489,000	550,742	527,110		(8,102)		(8,102)	519,008			41,557	41,557	4,064	09/15/2021	1
761283-AC-4	SPLUNK INC 0.5 15/09/23		07/22/2019	BARCLAYS CAPITAL	.XXX	113,050	95,000	109,038	106,793		(4,462)		(4,462)	102,331			10,719	10,719		07/15/2020	4
826919-AB-8	TERADYNE INC 1.25 15/12/23		07/22/2019	J.P. MORGAN SECURITIES LLC, BANK OF AMERICA CORPORATION	.XXX	119,510	95,000	108,783	100,354	7,351	(2,328)		5,023	105,377			14,133	14,133	1,172	03/01/2022	3
848637-AA-2	SPLUNK INC 0.5 15/09/23		07/22/2019	MERRILL LYNCH AND CO., INC. 3162106	.XXX	69,330	60,000	60,000	59,602	398			398	60,000			9,330	9,330	253	09/15/2023	3
848637-AB-0	SPLUNK INC 1.125 15/09/25		07/22/2019	MORGAN STANLEY AND CO., LLC 8983105	.XXX	117,880	100,000	109,134	109,134		(529)		(529)	108,605			9,275	9,275	947	09/15/2025	3
852234-AD-5	SQUARE INC 0.5 15/05/23		07/23/2019	BARCLAYS CAPITAL	.XXX	369,875	295,000	328,191	270,432	15,191	(4,094)		11,097	323,714			46,161	46,161	1,024	05/15/2023	4
868459-AD-0	SUPERIUS PHARMACEUTICALS 0.625 01/04/23		07/22/2019	GOLDMAN, SACHS AND CO. 8944407	.XXX	154,800	160,000	164,927	112,800	12,812	(674)		12,138	164,057			(9,257)	(9,257)	814	04/01/2023	3
880770-AG-7	TERADYNE INC 1.25 15/12/23		07/22/2019	J.P. MORGAN SECURITIES LLC, BANK OF AMERICA CORPORATION	.XXX	552,173	345,000	414,686	390,594	5,869	(8,235)		(2,365)	405,676			146,496	146,496	2,623	12/15/2023	2
98138H-AF-8	WORKDAY INC 0.25 01/10/22		07/22/2019	J.P. MORGAN SECURITIES PLC 2851105	.XXX	154,800	100,000	106,738	105,826		(890)		(890)	104,936			49,864	49,864	203	10/01/2022	4
AM4657-55-8	VINCI SA 0.375 16/02/22	D	07/22/2019	STMICROELECTRONICS NV 0.25 03/07/24	.XXX	235,656	200,000	222,200	217,369		(3,212)		(3,212)	214,158			21,498	21,498	704	02/16/2022	1FE
000000-00-0	QIAGEN NV 0.5 13/09/23	D	07/22/2019	EXANE S.A. 6622105	.XXX	469,120	400,000	440,200	438,203		(4,032)		(4,032)	434,171			34,949	34,949	1,058	07/03/2024	2FE
AP0453-52-6	GLENCORE FUNDING LLC 0 27/03/25	D	07/22/2019	EXANE S.A. 6622105	.XXX	452,800	400,000	409,500	407,644		(911)			406,733			46,067	46,067	1,728	09/13/2023	2FE
AR8389-75-1	SIEMENS FINANCIERINGSMAT 1.65 16/08/19	D	07/22/2019	J.P. MORGAN SECURITIES PLC 2851105	.XXX	351,500	400,000	355,400	357,556		3,623		3,623	361,179			(9,679)	(9,679)		03/27/2025	2FE
EJ0220-33-9	SIEMENS FINANCIERINGSMAT 1.65 16/08/19	D	07/22/2019	BARCLAYS BANK PLC 6661105	.XXX	249,750	250,000	284,063	257,542		(6,779)		(6,779)	250,764			(1,014)	(1,014)	3,873	08/16/2019	1FE
EJ0220-41-2	SIEMENS FINANCIERINGSMAT 1.65 16/08/19	D	07/22/2019	BARCLAYS BANK PLC 6661105	.XXX	249,750	250,000	284,063	257,542		(6,779)		(6,779)	250,764			(1,014)	(1,014)	3,873	08/16/2019	1FE
JV9572-72-0	LYMH MOET HENNESSY VUITT 0 16/02/21	D	07/22/2019	GOLDMAN, SACHS AND CO. 8944407	.XXX	540,558	295,000	376,351	355,321		(21,551)		(21,551)	349,466			191,092	191,092		02/16/2021	1FE
QJ9373-87-0	TOTAL SA 0.5 02/12/22	D	07/22/2019	NOMURA INTERNATIONAL PLC 8541105	.XXX	636,000	600,000	621,200	618,009		(2,622)		(2,622)	615,387			20,613	20,613	1,933	12/02/2022	1FE
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,543,480	10,215,050	10,880,925	8,265,518	141,235	(104,381)	0	36,853	0	10,662,825	0	880,655	880,655	77,177	XXX	XXX
8399997 - Subtotals - Bonds - Part 4						12,755,050	11,426,230	12,086,791	9,375,372	141,235	(104,865)	0	36,370	0	11,863,861	0	891,189	891,189	106,404	XXX	XXX
8399999 - Subtotals - Bonds						12,755,050	11,426,230	12,086,791	9,375,372	141,235	(104,865)	0	36,370	0	11,863,861	0	891,189	891,189	106,404	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00170F-20-9	AMG CAPITAL TRUST II 5.15 15/10/37		07/22/2019	AMG CAPITAL TRUST II 5.15 15/10/37	10,130,000	486,736		436,682	424,696	(52,270)			(52,270)	436,682			50,055	50,055	18,651	XXX	
64944P-30-7	NY COMMUNITY CAP TRUST V 6 01/11/51		07/22/2019	NY COMMUNITY CAP TRUST V 6 01/11/51	8,662,000	421,224		430,240	384,160	46,080			46,080	430,240			(9,016)	(9,016)	12,993	XXX	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						907,961	XXX	866,922	808,855	(6,190)	0	0	(6,190)	0	866,922	0	41,039	41,039	31,644	XXX	XXX
8999997 - Total - Preferred Stocks - Part 4						907,961	XXX	866,922	808,855	(6,190)	0	0	(6,190)	0	866,922	0	41,039	41,039	31,644	XXX	XXX
8999999 - Subtotals - Preferred Stocks						907,961	XXX	866,922	808,855	(6,190)	0	0	(6,190)	0	866,922	0	41,039	41,039	31,644	XXX	XXX



# STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Integrity Insurance Company

## SCHEDULE D - PART 4

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

[illegible]

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....

## E05.2

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE



**STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Integrity Insurance Company**

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

NAIC Group Code 00267 Year To Date For The Period Ended 2019 NAIC Company Code 14303

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$	\$	\$

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes ☒ No ☐
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes ☒ No ☐
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: \$ .....

2.32 Amount estimated using reasonable assumptions: \$ .....8,501

- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. \$ .....