



PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Integrity Insurance Company

NAIC Group Code	00267	00267	NAIC Company Code	14303	Employer's ID Number	39-0367560
	(Current Period)	(Prior Period)				
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	Jeff 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
----------------------	---------------------	-----------------------------	---

DIRECTORS OR TRUSTEES

DOUGLAS PAUL BUTH	THOMAS SIMRALL STEWART	JOHN AMMENDOLA	TERESA JEAN BROWN
MARK LEWIS BOXER	MICHAEL DESMOND FRAZIER	ROBERT ENLOW HOYT	MARY MARNETTE PERRY
CHRISTIANNA WOOD	KATHIE JANE ANDRADE #	SUZAN BULYABA KEREERE	

State ofOhio.....

County ofFranklin.....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
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		

Teresa J. Burchwell, Notary
04/28/2022

STATEMENT AS OF MARCH 31, 2020 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	67,342,875		67,342,875	70,335,774
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	20,150,899		20,150,899	20,017,986
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)	1,291,342		1,291,342	1,333,684
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 (\$7,001,859), cash equivalents (\$4,026,292) and short-term investments (\$0)	11,028,151		11,028,151	2,507,919
6. Contract loans (including \$ premium notes)			0	0
7. Derivatives	0		0	0
8. Other invested assets	0		0	0
9. Receivables for securities	121,260		121,260	25,189
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)	99,934,527	0	99,934,527	94,220,552
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	448,781		448,781	586,199
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,346,523	99,617	12,246,906	11,697,247
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$89,381 earned but unbilled premiums)	91,938	2,557	89,381	85,686
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	214,877		214,877	20,459
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	928,209		928,209	1,241,856
18.2 Net deferred tax asset	1,563,284	0	1,563,284	1,654,346
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 (\$)	480,291	480,291	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	3,451,450		3,451,450	8,561,965
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other-than-invested assets	119,981	69,190	50,791	51,791
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	119,579,861	651,655	118,928,206	118,120,101
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0	0
28. Total (Lines 26 and 27)	119,579,861	651,655	118,928,206	118,120,101
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	50,791		50,791	51,791
2502. Prepaid Expenses	69,190	69,190	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)	119,981	69,190	50,791	51,791

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$3,437,630)	20,721,338	20,795,984
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	6,030,663	6,097,662
4. Commissions payable, contingent commissions and other similar charges	274,288	1,008,653
5. Other expenses (excluding taxes, licenses and fees)	1,291,954	1,523,391
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	648,994	550,744
7.1 Current federal and foreign income taxes (including \$ 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 \$71,177,550 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)	22,280,609	21,951,810
10. Advance premium	397,080	271,365
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders	141,299	141,621
12. Ceded reinsurance premiums payable (net of ceding commissions)	1,923,787	2,018,253
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others	754,831	707,185
15. Remittances and items not allocated		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		0
20. Derivatives	0	0
21. Payable for securities		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	173,300	184,566
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	54,638,143	55,251,234
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	54,638,143	55,251,234
29. Aggregate write-ins for special surplus funds	1,000,000	1,000,000
30. Common capital stock	5,000,000	5,000,000
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)	58,290,063	56,868,867
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)	64,290,063	62,868,867
38. Totals (Page 2, Line 28, Col. 3)	118,928,206	118,120,101
DETAILS OF WRITE-INS		
2501. Liability for Benefit Plans	172,762	172,762
2502. Misc Liabilities	538	11,804
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)	173,300	184,566
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 \$ 47,860,534)	36,417,115	33,186,367	140,779,518
1.2 Assumed (written \$ 13,081,222)	12,771,143	11,798,496	49,334,245
1.3 Ceded (written \$ 47,941,997)	36,517,298	33,275,415	141,222,333
1.4 Net (written \$ 12,999,759)	12,670,961	11,709,448	48,891,429
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 6,335,316):			
2.1 Direct	15,235,323	21,979,074	116,344,523
2.2 Assumed	6,579,755	6,596,170	26,768,868
2.3 Ceded	15,309,839	22,026,360	116,571,308
2.4 Net	6,505,239	6,548,884	26,542,084
3. Loss adjustment expenses incurred	1,347,227	1,237,530	4,937,196
4. Other underwriting expenses incurred	3,792,460	3,657,777	15,281,751
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	11,644,926	11,444,191	46,761,031
7. Net income of protected cells		0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,026,035	265,258	2,130,399
INVESTMENT INCOME			
9. Net investment income earned	433,391	294,960	1,422,505
10. Net realized capital gains (losses) less capital gains tax of \$ 5,291	19,906	171,623	1,248,100
11. Net investment gain (loss) (Lines 9 + 10)	453,297	466,583	2,670,605
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 14,697 amount charged off \$ 54,962)	(40,282)	(49,917)	(176,904)
13. Finance and service charges not included in premiums	149,121	152,165	629,930
14. Aggregate write-ins for miscellaneous income	8,933	8,598	11,914
15. Total other income (Lines 12 through 14)	117,772	110,846	464,940
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,597,104	842,686	5,265,944
17. Dividends to policyholders	53,195	54,500	211,288
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)	1,543,909	788,186	5,054,656
19. Federal and foreign income taxes incurred	219,582	(109,613)	672,397
20. Net income (Line 18 minus Line 19)(to Line 22)	1,324,327	897,800	4,382,259
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	62,868,867	57,759,132	57,759,132
22. Net income (from Line 20)	1,324,327	897,800	4,382,259
23. Net transfers (to) from Protected Cell accounts		0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$	132,914	252,165	536,568
25. Change in net unrealized foreign exchange capital gain (loss)		0	0
26. Change in net deferred income tax	(114,054)	(251,667)	(557,860)
27. Change in nonadmitted assets	78,009	128,460	142,060
28. Change in provision for reinsurance		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		5,000,000	5,000,000
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	0	(5,000,000)	(4,393,293)
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,421,196	1,026,758	5,109,735
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	64,290,063	58,785,890	62,868,867
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	8,933	8,598	11,914
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)	8,933	8,598	11,914
3701. Chg in Minimum Pension Liability		0	606,707
3702. Reclass in Surplus - Organizational Restructure		(5,000,000)	(5,000,000)
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)	0	(5,000,000)	(4,393,293)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance.....	12,431,894	12,039,623	50,407,502
2. Net investment income	703,930	533,430	2,026,269
3. Miscellaneous income	117,772	110,846	464,940
4. Total (Lines 1 to 3)	13,253,596	12,683,900	52,898,710
5. Benefit and loss related payments	6,774,302	6,230,229	26,168,012
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	6,043,207	6,280,262	20,465,319
8. Dividends paid to policyholders	53,517	32,626	189,919
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses).....	0	0	2,020,000
10. Total (Lines 5 through 9)	12,871,027	12,543,117	48,843,251
11. Net cash from operations (Line 4 minus Line 10)	382,570	140,783	4,055,460
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,416,581	3,999,523	26,934,805
12.2 Stocks	0	0	1,424,056
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	915
12.7 Miscellaneous proceeds	0	0	7,486
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,416,581	3,999,523	28,367,262
13. Cost of investments acquired (long-term only):			
13.1 Bonds	520,294	3,106,712	30,368,517
13.2 Stocks	0	64,256	64,256
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	13,357
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	96,071	64,955	2
13.7 Total investments acquired (Lines 13.1 to 13.6)	616,365	3,235,923	30,446,132
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)	2,800,216	763,600	(2,078,869)
Cash from Financing and Miscellaneous Sources			
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	5,000,000
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).....	5,337,447	(9,336,208)	(17,017,169)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	5,337,447	(9,336,208)	(12,017,169)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	8,520,233	(8,431,825)	(10,040,579)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,507,919	12,548,497	12,548,497
19.2 End of period (Line 18 plus Line 19.1)	11,028,151	4,116,673	2,507,919

STATEMENT AS OF MARCH 31, 2020 OF THE
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern:

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:

	SSAP #	F/S Page	F/S Line #	Amount (\$)	
				March 31, 2020	December 31, 2019
NET INCOME					
(1) Company state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	1,324,327	4,382,259
(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	1,324,327	4,382,259
SURPLUS					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	64,290,063	62,868,867
(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	64,290,063	62,868,867

B. Use of Estimates in the Preparation of the Financial Statements: No significant changes from December 31, 2019.

C. Accounting Policy:

2. Bonds not backed by other loans are stated at amortized cost using the scientific method.

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: None

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

J. Real Estate: None

K. Low Income Housing Tax Credits: None

L. Restricted Assets: No significant changes from December 31, 2019.

M. Working Capital Finance Investments: None

N. Offsetting and Netting of Assets and Liabilities: None

O. 5 GI Securities: None

P. Short Sales: None

Q. Prepayment Penalty and Acceleration Fees: No significant changes from December 31, 2019.

6. Joint Ventures, Partnerships and Limited Liability Companies: No significant changes from December 31, 2019.

7. Investment Income: None

8. Derivative Instruments: None

9. Income Taxes: No significant changes from December 31, 2019.

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

A. Relationship with Parent, Subsidiaries and Affiliates:

1. The Company and its affiliate, Grange Insurance Company ("GIC"), are stock companies 100% owned by Grange Holdings, Inc. ("GHI"), which is 100% owned by Grange Mutual Holding Company.

2. 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 Operations.

STATEMENT AS OF MARCH 31, 2020 OF THE
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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 Operations.

B. Descriptions of transactions with Parent, Subsidiaries and Affiliates: No significant changes from December 31, 2019.

C. Amounts of transactions with Parent, Subsidiaries and Affiliates: See Note 10B.

D. Amounts Due From or To Related Parties: No significant changes from December 31, 2019.

E. Guarantees or Contingencies for Related Parties: None

F. Description of Material Management or Service Contracts: No significant changes from December 31, 2019.

G. Nature of the Control Relationship: No significant changes from December 31, 2019.

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, 2019.

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: None

M. All SCA Investments: None

N. Investment in Insurance SCAs: None

O. SCA and SSAP No. 48 Entity Loss Tracking: None

11. Debt: None

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

All employees are employed by IIC and participate in the pension and other benefit plans of GHI and IIC.

The qualified defined benefit pension plan ("Plan") is sponsored by GHI and is currently fully funded, with no contributions expected in 2020. As a result, all costs associated with this plan are held at GHI. If the Plan is underfunded in future periods and contributions into the Plan are required, the cost of those future contributions will be allocated via the pooling agreement.

The closed postretirement benefit plan is still sponsored by IIC and the activity is deemed immaterial (approximately \$0.1 million liability) for reporting purposes.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations: No significant changes from December 31, 2019.

14. Liabilities, Contingencies and Assessments: No significant changes from December 31, 2019.

15. Leases: No significant changes from December 31, 2019.

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: 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

1. 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 March 31, 2020:

	Amount (\$)				
	Level 1	Level 2	Level 3	NAV	Total
a. Assets at fair value/NAV					
Bonds - Industrial & miscellaneous	0	0	0	0	0
Common stock - Parent, subs & affiliates	0	0	20,150,899	0	20,150,899
Total assets at fair value/NAV	0	0	20,150,899	0	20,150,899
b. Total liabilities at fair value/NAV	0	0	0	0	0

2. The fair value measurements in Level 3 of the hierarchy as of March 31, 2020:

	Amount (\$)									
	Beginning Balance at 01/01/2020	Transfers Into Level 3	Transfers Out of Level 3	Return on Assets in Net Income	Return on Assets in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2020
Common stock	20,017,986	0	0	0	132,913	0	0	0	0	20,150,899

3. The Company's policy is to recognize transfers in and out as of the end of the reporting period.

4. As of March 31, 2020, 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 March 31, 2020 for each respective entity, totaling \$20.2 million. Fair value measurement is determined by the individual entity's surplus at the end of

STATEMENT AS OF MARCH 31, 2020 OF THE
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2020:

Type of Financial Instrument	Amount (\$)						Not Practicable (Carrying Value)
	Aggregate Fair Value/NAV	Admitted Assets	Level 1	Level 2	Level 3	NAV	
Bonds	69,273,417	67,342,875	0	69,273,417	0	0	0
Common stock	20,150,899	20,150,899	0	0	20,150,899	0	0
Money market	4,026,292	4,026,292	4,026,292	0	0	0	0
Total	93,450,608	91,520,066	4,026,292	69,273,417	20,150,899	0	0

D. Not Practicable to Estimate Fair Value: None

E. Investments Measured using NAV: None

21. Other Items: None

22. Events Subsequent:

After a thorough evaluation of auto insurance claims and experiencing reduced losses as a result of the COVID-19 pandemic, on April 10, 2020, the Grange Insurance Operations announced a payback to personal auto policyholders in 2020 in the form of a 25% premium credit for the months of April and May. The estimated total impact is up to \$25.0 million that will be paid to policyholders throughout the 13 operating states and is pending regulatory approval. The payback will be allocated in accordance with the Grange Insurance Operations' pooling agreement.

Additionally, on April 29, 2020, the Grange Insurance Operations announced a payback to businessowner (BOP) policyholders, expanding customer relief during the COVID-19 pandemic. The payback will be in the form of a 20% premium credit for the months of April and May, with an estimated total impact up to \$3.0 million that will be paid to policyholders throughout the 13 operating states and is pending regulatory approval. The payback will be allocated in accordance with the Grange Insurance Operations' pooling agreement.

Since December 31, 2019, the outbreak of COVID-19 has resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which include the implementation of travel bans, self-imposed quarantine periods and social distancing, have caused material disruption to businesses globally resulting in an economic slowdown. Global equity markets have experienced significant volatility and weakness. Governments and central banks have reacted with significant monetary and fiscal interventions designed to stabilize economic conditions. The duration and impact of the COVID-19 outbreak is unknown at this time, as is the efficacy of the government and central bank interventions. It is not possible to reliably estimate the length and severity of these developments and the impact on the financial results and condition of the Grange Insurance Operations in future periods.

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

Did the reporting entity write accident and health insurance premium that is subject to section 9010 of the federal Affordable Care Act? No

23. Reinsurance: No significant changes from December 31, 2019.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination: None

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 March 31, 2020.

	Amount (\$)	
	March 31, 2020	December 31, 2019
Balance January 1	35,960,929	35,479,162
Less: Reinsurance Recoverable	9,067,283	8,882,036
Net Balance January 1	26,893,646	26,597,126
Incurred Related to:		
Current Year	7,958,597	34,252,452
Prior Year	(106,131)	(2,773,172)
Total Incurred	7,852,466	31,479,280
Paid Related to:		
Current Year	3,520,491	20,566,903
Prior Year	4,473,620	10,615,857
Total Paid	7,994,111	31,182,760
Net Balance at the end of reporting period	26,752,001	26,893,646
Plus: Reinsurance Recoverable	8,981,256	9,067,283
Balance at the end of reporting period	35,733,257	35,960,929

26. Intercompany Pooling Agreements: No changes from December 31, 2019.

27. Structured Settlements: No significant changes from December 31, 2019.

28. Health Care Receivables: None

29. Participating Policies: None

30. Premium Deficiency Reserves: No significant changes from December 31, 2019.

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, 2019.

STATEMENT AS OF MARCH 31, 2020 OF THE
INTEGRITY INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

- 34. **Subscriber Savings Accounts:** None
- 35. **Multiple Peril Crop Insurance:** None
- 36. **Financial Guaranty Insurance:** None
- 37. **Catastrophic Planning:** No significant changes from December 31, 2019.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

- 1.1

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

Yes ☐ No ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐

If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2

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

Yes ☐ No ☒
- 3.3

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

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

Yes ☐ No ☒
- 3.5

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

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

Yes ☐ No ☒

If yes, complete and file the merger history data file with the NAIC.
- 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?

If yes, attach an explanation.

Yes ☐ No ☒ NA ☐
- 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? Yes [X] No []

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$3,451,450

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:\$0

13. Amount of real estate and mortgages held in short-term investments:\$0

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	\$20,017,986	\$20,150,897
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).....	\$20,017,986	\$20,150,897
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$0

16.3 Total payable for securities lending reported on the liability page \$0

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
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 invested assets?

Yes [] No [X]

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

Yes [] No [X]

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

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

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

Yes [X] No []

18.2 If no, list exceptions:
.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or
a. PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is
c. shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

Yes [] No [X]

GENERAL INTERROGATORIES

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:.....
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES
PART 2 - 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 []

SCHEDULE F - CEDED REINSURANCE

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date – Allocated by States and Territories									
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
			2	3	4	5	6	7	
States, etc.		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	
2.	Alaska	AK	N	0		0		0	
3.	Arizona	AZ	N	0		0		0	
4.	Arkansas	AR	N	0		0		0	
5.	California	CA	N	0		0		0	
6.	Colorado	CO	N	0		0		0	
7.	Connecticut	CT	N	0		0		0	
8.	Delaware	DE	N	0		0		0	
9.	Dist. Columbia	DC	N	0		0		0	
10.	Florida	FL	N	0		0		0	
11.	Georgia	GA	N	0		0		0	
12.	Hawaii	HI	N	0		0		0	
13.	Idaho	ID	N	0		0		0	
14.	Illinois	IL	L	0		0		0	
15.	Indiana	IN	N	0		0		0	
16.	Iowa	IA	L	11,884,999	9,628,686	6,627,548	3,616,188	38,775,645	21,619,723
17.	Kansas	KS	N	0		0		0	
18.	Kentucky	KY	N	0		0		0	
19.	Louisiana	LA	N	0		0		0	
20.	Maine	ME	N	0		0		0	
21.	Maryland	MD	N	0		0		0	
22.	Massachusetts	MA	N	0		0		0	
23.	Michigan	MI	N	0		0		0	
24.	Minnesota	MN	L	14,264,052	13,428,077	5,733,588	3,733,001	43,920,703	36,090,650
25.	Mississippi	MS	N	0		0		0	
26.	Missouri	MO	L	0		0		0	
27.	Montana	MT	N	0		0		0	
28.	Nebraska	NE	N	0		0		0	
29.	Nevada	NV	N	0		0		0	
30.	New Hampshire	NH	N	0		0		0	
31.	New Jersey	NJ	N	0		0		0	
32.	New Mexico	NM	N	0		0		0	
33.	New York	NY	N	0		0		0	
34.	No. Carolina	NC	N	0		0		0	
35.	No. Dakota	ND	N	0		0		0	
36.	Ohio	OH	L	0		0		0	
37.	Oklahoma	OK	N	0		0		0	
38.	Oregon	OR	N	0		0		0	
39.	Pennsylvania	PA	N	0		0		0	
40.	Rhode Island	RI	N	0		0		0	
41.	So. Carolina	SC	N	0		0		0	
42.	So. Dakota	SD	N	0		0		0	
43.	Tennessee	TN	N	0		0		0	
44.	Texas	TX	N	0		0		0	
45.	Utah	UT	N	0		0		0	
46.	Vermont	VT	N	0		0		0	
47.	Virginia	VA	N	0		0		0	
48.	Washington	WA	N	0		0		0	
49.	West Virginia	WV	N	0		0		0	
50.	Wisconsin	WI	L	21,711,483	21,080,820	6,807,652	7,800,664	78,603,884	74,783,193
51.	Wyoming	WY	N	0		0		0	
52.	American Samoa	AS	N	0		0		0	
53.	Guam	GU	N	0		0		0	
54.	Puerto Rico	PR	N	0		0		0	
55.	U.S. Virgin Islands	VI	N	0		0		0	
56.	Northern Mariana Islands	MP	N	0		0		0	
57.	Canada	CAN	N	0		0		0	
58.	Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59.	Totals	XXX	47,860,534	44,137,583	19,168,787	15,149,854	161,300,232	132,493,566	
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	0
58999.	TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above)	XXX	0	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

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

```
graph TD; A["Grange Mutual Holding Company  
FEIN # 83-2982350"] -- 100% owned --> B["Grange Holdings, Inc.  
FEIN # 83-2949300"]; B -- 100% owned --> C["Northview Insurance Agency  
FEIN # 31-1193707"]; B -- 100% owned --> D["Grange Insurance Company  
FEIN # 31-4192970  
NAIC 14060 OH"]; B -- 100% owned --> E["GrangeAmerica Corporation  
FEIN # 31-1145043"]; B -- 100% owned --> F["Integrity Insurance Company  
FEIN # 39-0367560  
NAIC 14303 OH"]; D -- 100% owned --> G["Trustgard Insurance Company  
FEIN # 41-1405571  
NAIC 40118 OH"]; D -- 100% owned --> H["Grange Indemnity Insurance Company  
FEIN # 31-1432675  
NAIC 10322 OH"]; D -- 100% owned --> I["Grange Insurance Company of Michigan  
FEIN # 31-1769414  
NAIC 11136 OH"]; D -- 100% owned --> J["Grange Property & Casualty Insurance Company  
FEIN # 42-1610213  
NAIC 11982 OH"]; F -- 100% owned --> K["Integrity Property & Casualty Insurance Company  
FEIN # 41-2236417  
NAIC 12986 OH"]; F -- 100% owned --> L["Integrity Select Insurance Company  
FEIN # 81-3455935  
NAIC 10288 OH"];
```

The organizational chart for Grange Mutual Holding Company is structured as follows:

- Grange Mutual Holding Company**
FEIN # 83-2982350
 - Grange Holdings, Inc.**
FEIN # 83-2949300 (100% owned)
 - Northview Insurance Agency**
FEIN # 31-1193707 (100% owned)
 - Grange Insurance Company**
FEIN # 31-4192970
NAIC 14060 OH (100% owned)
 - Trustgard Insurance Company**
FEIN # 41-1405571
NAIC 40118 OH (100% owned)
 - Grange Indemnity Insurance Company**
FEIN # 31-1432675
NAIC 10322 OH (100% owned)
 - Grange Insurance Company of Michigan**
FEIN # 31-1769414
NAIC 11136 OH (100% owned)
 - Grange Property & Casualty Insurance Company**
FEIN # 42-1610213
NAIC 11982 OH (100% owned)
 - GrangeAmerica Corporation**
FEIN # 31-1145043 (100% owned)
 - Integrity Insurance Company**
FEIN # 39-0367560
NAIC 14303 OH (100% owned)
 - Integrity Property & Casualty Insurance Company**
FEIN # 41-2236417
NAIC 12986 OH (100% owned)
 - Integrity Select Insurance Company**
FEIN # 81-3455935
NAIC 10288 OH (100% owned)

12

PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Asterisk	Explanation

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	218,352	45,796	21.0	0.1
2.	Allied lines	144,520	(1,873)	(1.3)	25.7
3.	Farmowners multiple peril			0.0	0.0
4.	Homeowners multiple peril	1,377,086	499,134	36.2	62.0
5.	Commercial multiple peril	9,830,343	2,659,147	27.1	111.9
6.	Mortgage guaranty			0.0	0.0
8.	Ocean marine			0.0	0.0
9.	Inland marine	533,840	118,378	22.2	31.5
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	221		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	11,259,750	4,411,407	39.2	54.9
17.1	Other liability occurrence	2,029,688	1,357,402	66.9	(17.7)
17.2	Other liability-claims made	10,933	47,299	432.6	(7.1)
17.3	Excess Workers' Compensation			0.0	0.0
18.1	Products liability-occurrence	3,967	485	12.2	(0.4)
18.2	Products liability-claims made			0.0	0.0
19.1,19.2	Private passenger auto liability	721,263	(4,783)	(0.7)	47.2
19.3,19.4	Commercial auto liability	6,138,306	3,423,874	55.8	54.7
21.	Auto physical damage	4,141,161	2,678,875	64.7	60.8
22.	Aircraft (all perils)			0.0	0.0
23.	Fidelity			0.0	0.0
24.	Surety			0.0	0.0
26.	Burglary and theft	7,685	181	2.4	(2.4)
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	36,417,115	15,235,323	41.8	66.2
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	169,872	169,872	160,290
2.	Allied lines	125,530	125,530	109,531
3.	Farmowners multiple peril	0		0
4.	Homeowners multiple peril	943,381	943,381	1,227,416
5.	Commercial multiple peril	13,225,836	13,225,836	11,235,443
6.	Mortgage guaranty	0		0
8.	Ocean marine	0		0
9.	Inland marine	1,362,924	1,362,924	1,255,927
10.	Financial guaranty	0		0
11.1	Medical professional liability-occurrence	0		0
11.2	Medical professional liability-claims made	0		0
12.	Earthquake	(50)	(50)	0
13.	Group accident and health	0		0
14.	Credit accident and health	0		0
15.	Other accident and health	0		0
16.	Workers' compensation	15,402,377	15,402,377	14,794,203
17.1	Other liability occurrence	3,096,112	3,096,112	2,546,376
17.2	Other liability-claims made	4,707	4,707	71,355
17.3	Excess Workers' Compensation	0		0
18.1	Products liability-occurrence	1,154	1,154	4,591
18.2	Products liability-claims made	0		0
19.1,19.2	Private passenger auto liability	566,233	566,233	865,627
19.3,19.4	Commercial auto liability	7,662,347	7,662,347	6,864,761
21.	Auto physical damage	5,286,335	5,286,335	4,987,508
22.	Aircraft (all perils)	0		0
23.	Fidelity	0		0
24.	Surety	0		0
26.	Burglary and theft	13,776	13,776	14,555
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	47,860,534	47,860,534	44,137,583
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

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Insurance Company

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)	2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2020 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. 2017 + Prior	3,801	3,737	7,538	873	32	905	3,373	19	3,211	6,603	445	(475)	(30)
2. 2018	2,951	2,720	5,671	574	46	620	2,515	27	2,487	5,028	138	(160)	(22)
3. Subtotals 2018 + prior	6,752	6,457	13,208	1,448	77	1,525	5,887	46	5,698	11,631	583	(635)	(52)
4. 2019.....	6,697	6,988	13,686	2,533	415	2,949	4,391	254	6,038	10,683	227	(281)	(54)
5. Subtotals 2019 + prior	13,449	13,445	26,894	3,981	492	4,474	10,278	299	11,736	22,314	810	(917)	(106)
6. 2020	XXX	XXX	XXX	XXX	3,520	3,520	XXX	2,293	2,146	4,438	XXX	XXX	XXX
7. Totals	13,449	13,445	26,894	3,981	4,013	7,994	10,278	2,592	13,882	26,752	810	(917)	(106)
8. Prior Year-End Surplus As Regards Policy-holders	62,869										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. 6.0	2. (6.8)	3. (0.4)
											Col. 13, Line 7 Line 8		
											4. (0.2)		

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.

143032020490000001

2.

143032020455000001

3.

143032020365000001

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1,333,684	1,496,766
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		13,357
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	42,342	176,439
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	1,291,342	1,333,684
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	1,291,342	1,333,684

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	90,353,760	86,682,287
2. Cost of bonds and stocks acquired	520,294	30,432,773
3. Accrual of discount	12,234	60,335
4. Unrealized valuation increase (decrease)	132,913	550,951
5. Total gain (loss) on disposals	25,197	1,578,934
6. Deduct consideration for bonds and stocks disposed of	3,416,581	28,361,259
7. Deduct amortization of premium	134,042	592,659
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		2,398
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	87,493,775	90,353,760
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	87,493,775	90,353,760

STATEMENT AS OF MARCH 31, 2020 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
BONDS								
1. NAIC 1 (a).....	63,158,348	520,294	3,391,384	(2,212,073)	58,075,185	0	0	63,158,348
2. NAIC 2 (a).....	7,177,426			2,090,265	9,267,691	0	0	7,177,426
3. NAIC 3 (a).....	0				0	0	0	0
4. NAIC 4 (a).....	0				0	0	0	0
5. NAIC 5 (a).....	0				0	0	0	0
6. NAIC 6 (a).....	0				0	0	0	0
7. Total Bonds	70,335,774	520,294	3,391,384	(121,808)	67,342,876	0	0	70,335,774
PREFERRED STOCK								
8. NAIC 1	0				0	0	0	0
9. NAIC 2	0				0	0	0	0
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	70,335,774	520,294	3,391,384	(121,808)	67,342,876	0	0	70,335,774

(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 \$4,026,292 ; 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
3. Accrual of discount		0
4. Unrealized valuation increase (decrease).....		0
5. Total gain (loss) on disposals		915
6. Deduct consideration received on disposals		94,382
7. Deduct amortization of premium.....		926
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.....	435,330	1,414,294
2. Cost of cash equivalents acquired	3,590,962	21,422,255
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals.....		0
6. Deduct consideration received on disposals		22,401,219
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)	4,026,292	435,330
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	4,026,292	435,330

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

STATEMENT AS OF MARCH 31, 2020 OF THE Integrity Insurance Company

SCHEDULE D - PART 3

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

[illegible]

STATEMENT AS OF MARCH 31, 2020 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 e i g n	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
Bonds - U.S. Governments																					
362056-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5		03/01/2020	MBS PAYDOWN	XXX	248	248	248	248				0		248			0	2	01/15/2033	1
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5		03/01/2020	MBS PAYDOWN	XXX	22,378	22,378	23,274	23,378		(7)		(7)		22,378			0	70	01/20/2042	1
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5		03/01/2020	MBS PAYDOWN	XXX	4,350	4,350	4,362	4,349				0		4,350			0	30	05/20/2033	1
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2		03/01/2020	MBS PAYDOWN	XXX	4,736	4,736	4,790	4,768		(1)		(1)		4,736			0	15	10/20/2040	1
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85		03/01/2020	MBS PAYDOWN	XXX	61,671	61,671	60,438	60,838		23		23		61,671			0	293	02/16/2058	1
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6		03/01/2020	MBS PAYDOWN	XXX	7,460	7,460	7,406	7,418		1		1		7,460			0	39	01/16/2059	1
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6		03/01/2020	MBS PAYDOWN	XXX	2,615	2,615	2,550	2,574		1		1		2,615			0	11	07/16/2051	1
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25		03/01/2020	MBS PAYDOWN	XXX	4,149	4,149	4,066	4,085		1		1		4,149			0	23	11/16/2053	1
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5		03/01/2020	MBS PAYDOWN	XXX	14,995	14,995	15,128	15,095		(4)		(4)		14,995			0	88	09/20/2047	1
0599999 - Bonds - U.S. Governments						122,602	122,602	122,261	122,753	0	14	0	14	0	122,602	0	0	0	571	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		03/02/2020	SECURITY CALLED BY ISSUER at 100,000	XXX	10,000	10,000	10,000	10,000				0		10,000			0	81	05/01/2023	1FE
3130A9-P6-2	FEDERAL HOME LOAN BANK 2.2 13/10/26		03/11/2020	SECURITY CALLED BY ISSUER at 100,000	XXX	500,000	500,000	472,415	475,166		652		652		475,818		24,182	24,182	4,522	10/13/2026	1FE
3130A9-X6-3	25/11/31		02/25/2020	SECURITY CALLED BY ISSUER at 100,000	XXX	1,000,000	1,000,000	998,760	998,980		12		12		998,991		1,009	1,009	5,000	11/25/2031	1FE
3130A9-YG-0	25/11/31		02/25/2020	SECURITY CALLED BY ISSUER at 100,000	XXX	1,000,000	1,000,000	1,000,000	999,993				0		999,993		7	7	5,000	11/25/2031	1FE
3130AC-JB-1	12/10/27		03/20/2020	SECURITY CALLED BY ISSUER at 100,000	XXX	363,636	363,636	363,636	363,636				0		363,636			0	4,091	10/12/2027	1FE
3136AB-W7-4	FANNIE MAE 2		03/01/2020	MBS PAYDOWN	XXX	45,727	45,727	43,041	43,074		98		98		45,727			0	216	12/25/2042	1
3136AD-MZ-9	FANNIE MAE 1.5		03/01/2020	MBS PAYDOWN	XXX	1,502	1,502	1,404	1,408		2		2		1,502			0	4	04/25/2043	1
3136AD-Y4-5	FANNIE MAE 3.5		03/01/2020	MBS PAYDOWN	XXX	19,889	19,889	20,946	20,771		(19)		(19)		19,889			0	125	05/25/2033	1
3136AH-PG-9	FANNIE MAE 4		03/01/2020	MBS PAYDOWN	XXX	16,052	16,052	16,982	16,448		(29)		(29)		16,052			0	107	07/25/2032	1
3136AM-4B-2	FANNIE MAE 3.5		03/01/2020	MBS PAYDOWN	XXX	7,726	7,726	8,200	8,034		(7)		(7)		7,726			0	45	01/25/2030	1
31371K-VF-5	254514		03/01/2020	MBS PAYDOWN	XXX	575	575	570	571				0		575			0	5	11/01/2032	1FE
3137AS-Q8-0	FREDDIE MAC 3		03/01/2020	MBS PAYDOWN	XXX	1,752	1,752	1,807	1,791		(1)		(1)		1,752			0	9	12/15/2040	1
3137F5-QM-4	FREDDIE MAC 4		03/01/2020	MBS PAYDOWN	XXX	114,260	114,260	117,688	116,906		(179)		(179)		114,260			0	736	01/15/2044	1
3137FJ-RM-3	FREDDIE MAC 4		03/01/2020	MBS PAYDOWN	XXX	118,076	118,076	120,216	120,356		(155)		(155)		118,076			0	755	07/15/2044	1
31398L-BJ-6	FREDDIE MAC 4		03/01/2020	MBS PAYDOWN	XXX	9,905	9,905	10,361	10,125		(7)		(7)		9,905			0	64	07/15/2039	1
31402A-D6-0	722925		03/01/2020	MBS PAYDOWN	XXX	258	258	262	259				0		258			0	2	07/01/2023	1FE
31418D-EP-3	MA3741		03/01/2020	MBS PAYDOWN	XXX	70,759	70,759	72,627	72,619		(31)		(31)		70,759			0	379	08/01/2039	1
31419F-EB-8	AE4629		03/01/2020	MBS PAYDOWN	XXX	3,814	3,814	4,000	3,978		(3)		(3)		3,814			0	26	10/01/2040	1
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797		02/14/2020	SECURITY CALLED BY ISSUER at 100,000	XXX	10,000	10,000	10,000	10,000				0		10,000			0	172	03/01/2039	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						3,293,931	3,293,931	3,272,915	3,274,114	0	333	0	333	0	3,268,733	0	25,197	25,197	21,339	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																					
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL		03/01/2020	MBS PAYDOWN	XXX	49	49	15	18		1		1		49			0	1	06/25/2028	1FM
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						49	49	15	18	0	1	0	1	0	49	0	0	0	1	XXX	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						3,416,581	3,416,581	3,395,191	3,396,885	0	347	0	347	0	3,391,384	0	25,197	25,197	21,910	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						3,416,581	3,416,581	3,395,191	3,396,885	0	347	0	347	0	3,391,384	0	25,197	25,197	21,910	XXX	XXX
9999999 Totals						3,416,581	XXX	3,395,191	3,396,885	0	347	0	347	0	3,391,384	0	25,197	25,197	21,910	XXX	XXX

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 2 - CASH EQUIVALENTS

E14



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2020 OF THE Integrity Insurance Company

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

NAIC Group Code 00267 Year To Date For The Period Ended 2020 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:

\$2,574
- 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.

\$