



# QUARTERLY STATEMENT

AS OF JUNE 30, 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
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### 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 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

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  
10th day of August, 2022

Teresa J. Burchwell, Notary  
04/28/2022

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	69,549,414		69,549,414	70,335,774
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	20,255,011		20,255,011	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) .....	1,254,509		1,254,509	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 (\$ .....2,937,091 ), cash equivalents (\$ .....2,030,779 ) and short-term investments (\$ ..... 0 ) .....	4,967,870		4,967,870	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 .....	221,999		221,999	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) .....	96,248,803	0	96,248,803	94,220,552
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	590,330		590,330	586,199
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	12,977,136	99,617	12,877,519	11,697,247
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....84,402 earned but unbilled premiums) .....	86,406	2,004	84,402	85,686
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	46,704		46,704	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 .....	812,859		812,859	1,241,856
18.2 Net deferred tax asset .....	1,729,241	54,932	1,674,309	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 (\$ ..... ) .....	585,852	585,852	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	8,783,273		8,783,273	8,561,965
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other-than-invested assets .....	68,248	16,297	51,951	51,791
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	121,928,852	758,702	121,170,150	118,120,101
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27) .....	121,928,852	758,702	121,170,150	118,120,101
<b>DETAILS OF WRITE-INS</b>				
1101. ....			0	0
1102. ....			0	0
1103. ....			0	0
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above) .....	0	0	0	0
2501. Equities in Pools .....	51,951		51,951	51,791
2502. Prepaid Expenses .....	16,297	16,297	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) .....	68,248	16,297	51,951	51,791

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....5,983,311 ) .....	20,699,013	20,795,984
2. Reinsurance payable on paid losses and loss adjustment expenses .....		0
3. Loss adjustment expenses .....	6,295,940	6,097,662
4. Commissions payable, contingent commissions and other similar charges .....	506,852	1,008,653
5. Other expenses (excluding taxes, licenses and fees) .....	1,429,035	1,523,391
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	397,553	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 \$ .....74,124,606 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) .....	23,669,505	21,951,810
10. Advance premium .....	447,531	271,365
11. Dividends declared and unpaid:		
11.1 Stockholders .....		0
11.2 Policyholders .....	160,187	141,621
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	2,363,027	2,018,253
13. Funds held by company under reinsurance treaties .....		0
14. Amounts withheld or retained by company for account of others .....	810,945	707,185
15. Remittances and items not allocated .....	3,377	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 .....	172,762	184,566
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	56,955,727	55,251,234
27. Protected cell liabilities .....		0
28. Total liabilities (Lines 26 and 27) .....	56,955,727	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) .....	58,214,423	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) .....	64,214,423	62,868,867
38. Totals (Page 2, Line 28, Col. 3)	121,170,150	118,120,101
<b>DETAILS OF WRITE-INS</b>		
2501. Liability for Benefit Plans .....	172,762	172,762
2502. Misc Liabilities .....		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)	172,762	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 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct (written \$ 87,070,848 )	72,700,329	68,699,879	140,779,518
1.2 Assumed (written \$ 27,364,300 )	25,645,370	24,003,025	49,334,245
1.3 Ceded (written \$ 87,262,176 )	72,890,421	68,930,975	141,222,333
1.4 Net (written \$ 27,172,973 )	25,455,278	23,771,929	48,891,429
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 13,488,644 ):			
2.1 Direct	38,527,262	40,787,962	116,344,523
2.2 Assumed	13,161,291	12,904,694	26,768,868
2.3 Ceded	38,652,838	40,892,392	116,571,308
2.4 Net	13,035,715	12,800,265	26,542,084
3. Loss adjustment expenses incurred	2,779,248	2,477,488	4,937,196
4. Other underwriting expenses incurred	8,934,487	7,649,493	15,281,751
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	24,749,450	22,927,246	46,761,031
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	705,828	844,683	2,130,399
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	850,623	583,121	1,422,505
10. Net realized capital gains (losses) less capital gains tax of \$ (9,419)	(35,435)	503,230	1,248,100
11. Net investment gain (loss) (Lines 9 + 10)	815,188	1,086,351	2,670,605
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 24,920 amount charged off \$ 289,449 )	(264,530)	(84,372)	(176,904)
13. Finance and service charges not included in premiums	279,716	309,297	629,930
14. Aggregate write-ins for miscellaneous income	15,102	18,239	11,914
15. Total other income (Lines 12 through 14)	30,288	243,164	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)	1,551,304	2,174,198	5,265,944
17. Dividends to policyholders	116,000	109,000	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)	1,435,304	2,065,198	5,054,656
19. Federal and foreign income taxes incurred	349,641	(198,768)	672,397
20. Net income (Line 18 minus Line 19)(to Line 22)	1,085,663	2,263,966	4,382,259
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year	62,868,867	57,759,132	57,759,132
22. Net income (from Line 20)	1,085,663	2,263,966	4,382,259
23. Net transfers (to) from Protected Cell accounts	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$ 0	237,026	292,993	536,568
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	55,905	(195,441)	(557,860)
27. Change in nonadmitted assets	(33,038)	243,726	142,060
28. Change in provision for reinsurance	0	0	0
29. Change in surplus notes	0	0	0
30. Surplus (contributed to) withdrawn from protected cells	0	0	0
31. Cumulative effect of changes in accounting principles	0	0	0
32. Capital changes:			
32.1 Paid in	0	0	5,000,000
32.2 Transferred from surplus (Stock Dividend)	0	0	0
32.3 Transferred to surplus	0	0	0
33. Surplus adjustments:			
33.1 Paid in	0	0	0
33.2 Transferred to capital (Stock Dividend)	0	0	0
33.3 Transferred from capital	0	0	0
34. Net remittances from or (to) Home Office	0	0	0
35. Dividends to stockholders	0	0	0
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	0	606,707	(4,393,293)
38. Change in surplus as regards policyholders (Lines 22 through 37)	1,345,556	3,211,951	5,109,735
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	64,214,423	60,971,084	62,868,867
<b>DETAILS OF WRITE-INS</b>			
0501.	0	0	0
0502.	0	0	0
0503.	0	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	15,102	18,239	11,914
1402.	0	0	0
1403.	0	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)	15,102	18,239	11,914
3701. Chg in Minimum Pension Liability	0	606,707	606,707
3702. Reclass in Surplus - Organizational Restructure	0	0	(5,000,000)
3703.	0	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	606,707	(4,393,293)

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance.....	26,469,718	24,825,087	50,407,502
2. Net investment income .....	1,149,127	932,068	2,026,269
3. Miscellaneous income .....	30,288	243,164	464,940
4. Total (Lines 1 to 3) .....	27,649,133	26,000,320	52,898,710
5. Benefit and loss related payments .....	13,158,931	12,506,568	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 .....	12,235,524	11,539,480	20,465,319
8. Dividends paid to policyholders .....	97,434	95,436	189,919
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (9,419) tax on capital gains (losses).....	(92,777)	820,000	2,020,000
10. Total (Lines 5 through 9) .....	25,399,112	24,961,484	48,843,251
11. Net cash from operations (Line 4 minus Line 10) .....	2,250,021	1,038,836	4,055,460
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	6,143,845	11,385,686	26,934,805
12.2 Stocks .....	0	513,967	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	915	915
12.7 Miscellaneous proceeds .....	2	4,443	7,486
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	6,143,847	11,905,011	28,367,262
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	5,649,753	10,824,142	30,368,517
13.2 Stocks .....	0	64,256	64,256
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	5,325	0	13,357
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	196,810	0	2
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	5,851,888	10,888,398	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) .....	291,959	1,016,613	(2,078,869)
<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	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).....	(82,029)	(11,832,719)	(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).....	(82,029)	(11,832,719)	(12,017,169)
<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) .....	2,459,951	(9,777,270)	(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) .....	4,967,870	2,771,228	2,507,919

**STATEMENT AS OF JUNE 30, 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 (\$)	
				June 30, 2020	December 31, 2019
<b>NET INCOME</b>					
(1) Company state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	1,085,663	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) <b>NAIC SAP (1-2-3=4)</b>	xxx	xxx	xxx	<b>1,085,663</b>	<b>4,382,259</b>
<b>SURPLUS</b>					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	64,214,423	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) <b>NAIC SAP (5-6-7=8)</b>	xxx	xxx	xxx	<b>64,214,423</b>	<b>62,868,867</b>

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 of 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 \$ (3,870)
    2. 12 months or longer \$ 0
  - b. The aggregate related fair value of securities with unrealized losses:
    1. Less than 12 months \$ 833,478
    2. 12 months or longer \$ 0
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

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

**STATEMENT AS OF JUNE 30, 2020 OF THE  
INTEGRITY INSURANCE COMPANY**

**NOTES TO FINANCIAL STATEMENTS**

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.
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: No significant changes from December 31, 2019.

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 June 30, 2020:

	Amount (\$)			NAV	Total
	Level 1	Level 2	Level 3		
a. Assets at fair value/NAV					
Bonds - Industrial & miscellaneous	0	0	0	0	0
Common stock - Parent, subs & affiliates	0	0	20,255,011	0	20,255,011
<b>Total assets at fair value/NAV</b>	<b>0</b>	<b>0</b>	<b>20,255,011</b>	<b>0</b>	<b>20,255,011</b>
b. <b>Total liabilities at fair value/NAV</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

**STATEMENT AS OF JUNE 30, 2020 OF THE  
INTEGRITY INSURANCE COMPANY**

**NOTES TO FINANCIAL STATEMENTS**

2. The fair value measurements in Level 3 of the hierarchy as of June 30, 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 06/30/2020
Common stock	20,017,986	0	0	0	237,025	0	0	0	0	0	20,255,011

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

4. As of June 30, 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 June 30, 2020 for each respective entity, totaling \$20.3 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 June 30, 2020:

Type of Financial Instrument	Amount (\$)						Not Practicable (Carrying Value)
	Aggregate Fair Value/NAV	Admitted Assets	Level 1	Level 2	Level 3	NAV	
Bonds	73,332,871	69,549,414	0	73,332,871	0	0	0
Common stock	20,255,011	20,255,011	0	0	20,255,011	0	0
Money market	2,030,779	2,030,779	2,030,779	0	0	0	0
<b>Total</b>	<b>95,618,661</b>	<b>91,835,204</b>	<b>2,030,779</b>	<b>73,332,871</b>	<b>20,255,011</b>	<b>0</b>	<b>0</b>

- D. Not Practicable to Estimate Fair Value: None

- E. Investments Measured using NAV: None

**21. Other Items:**

- A. Unusual or Infrequent Items:

In April 2020, after experiencing reduced losses as a result of the COVID-19 pandemic, Grange Insurance Operations announced a payback to all active personal auto and businessowners (BOP) policyholders, throughout all 13 operating states, in the form of a 25% and 20% premium payback, respectively, for the months of April and May. Where required, Grange Insurance Operations filed a policy endorsement, not a rate filing, and was subsequently approved, for the paybacks which were paid to policyholders in a onetime check. As these paybacks would have conflicted with rate filings currently in place and would reduce premium taxes, agent commissions and other assessments, of which a return has not been requested, Grange Insurance Operations has treated these paybacks as an other underwriting expense (line 4 on the Statement of Income) utilizing the limited-time exception accounting guidance under NAIC SAP INT 20-08; the Company's portion of the total expense was \$1.0 million, \$0.9 million for personal auto and \$0.1 million for BOP.

**22. Events Subsequent:**

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 end, 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

**STATEMENT AS OF JUNE 30, 2020 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 June 30, 2020.

	Amount (\$)	
	June 30, 2020	December 31, 2019
Balance January 1	35,960,929	35,479,162
Less: Reinsurance Recoverable	9,067,283	8,882,036
<b>Net Balance January 1</b>	<b>26,893,646</b>	26,597,126
Incurred Related to:		
Current Year	17,393,784	34,252,452
Prior Year	(1,578,821)	(2,773,172)
<b>Total Incurred</b>	<b>15,814,963</b>	31,479,280
Paid Related to:		
Current Year	8,980,359	20,566,903
Prior Year	6,733,297	10,615,857
<b>Total Paid</b>	<b>15,713,656</b>	31,182,760
Net Balance at the end of reporting period	26,994,953	26,893,646
Plus: Reinsurance Recoverable	9,130,724	9,067,283
<b>Balance at the end of reporting period</b>	<b>36,125,677</b>	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.
- 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 [X]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
.....
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.....
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]  
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 Name of Entity	2 NAIC Company Code	3 State of Domicile

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] NA [ ]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ....12/31/2014
- 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?  
.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] NA [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] 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 [X]
- 7.2 If yes, give full information:  
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.  
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... Yes [ ] No [X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

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

**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  No

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

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

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

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

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

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

**FINANCIAL**

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:.....\$ .....8,783,273

**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

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  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	\$ .....20,255,011
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	\$ .....20,255,011
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

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

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  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

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.....	.....
JAMES HABEGGER.....	.....
JILL A WAGNER.....	.....
JEFFREY P SIEFKER.....	.....

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

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

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  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:

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

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

## 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]





STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date – Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 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	22,023,823	18,417,897	11,362,384	8,196,433	39,119,524	19,386,390
17. Kansas	KS	N	0	0	0	0	0	0
18. Kentucky	KY	N	0	0	0	0	0	0
19. Louisiana	LA	N	0	0	0	0	0	0
20. Maine	ME	N	0	0	0	0	0	0
21. Maryland	MD	N	0	0	0	0	0	0
22. Massachusetts	MA	N	0	0	0	0	0	0
23. Michigan	MI	N	0	0	0	0	0	0
24. Minnesota	MN	L	26,125,618	25,228,963	11,448,278	9,070,196	51,732,020	35,896,314
25. Mississippi	MS	N	0	0	0	0	0	0
26. Missouri	MO	L	0	0	0	0	0	0
27. Montana	MT	N	0	0	0	0	0	0
28. Nebraska	NE	N	0	0	0	0	0	0
29. Nevada	NV	N	0	0	0	0	0	0
30. New Hampshire	NH	N	0	0	0	0	0	0
31. New Jersey	NJ	N	0	0	0	0	0	0
32. New Mexico	NM	N	0	0	0	0	0	0
33. New York	NY	N	0	0	0	0	0	0
34. No. Carolina	NC	N	0	0	0	0	0	0
35. No. Dakota	ND	N	0	0	0	0	0	0
36. Ohio	OH	L	0	0	0	0	0	0
37. Oklahoma	OK	N	0	0	0	0	0	0
38. Oregon	OR	N	0	0	0	0	0	0
39. Pennsylvania	PA	N	0	0	0	0	0	0
40. Rhode Island	RI	N	0	0	0	0	0	0
41. So. Carolina	SC	N	0	0	0	0	0	0
42. So. Dakota	SD	N	0	0	0	0	0	0
43. Tennessee	TN	N	0	0	0	0	0	0
44. Texas	TX	N	0	0	0	0	0	0
45. Utah	UT	N	0	0	0	0	0	0
46. Vermont	VT	N	0	0	0	0	0	0
47. Virginia	VA	N	0	0	0	0	0	0
48. Washington	WA	N	0	0	0	0	0	0
49. West Virginia	WV	N	0	0	0	0	0	0
50. Wisconsin	WI	L	38,921,408	40,440,289	13,584,551	17,367,739	76,514,202	76,535,236
51. Wyoming	WY	N	0	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	0	0	0	0	0	0
59. Totals	XXX		87,070,848	84,087,149	36,395,213	34,634,368	167,365,746	131,817,940
<b>DETAILS OF WRITE-INS</b>								
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

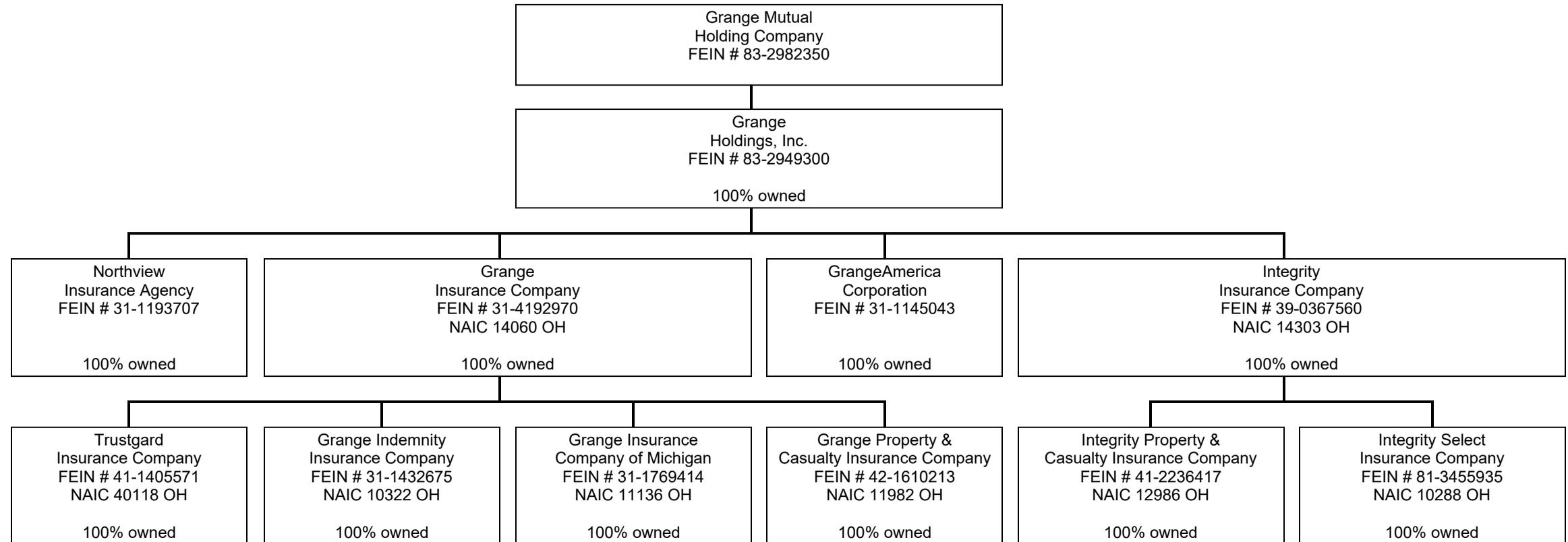
(a) Active Status Counts

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 JUNE 30, 2020 OF THE  
INTEGRITY INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
00267	GRANGE INSURANCE POOL	14060	31-4192970				GRANGE INSURANCE COMPANY	.OH	.IA	GRANGE HOLDINGS, INC	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00267	GRANGE INSURANCE POOL	40118	41-1405571				TRUSTGARD INSURANCE COMPANY	.OH	.IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00267	GRANGE INSURANCE POOL	10322	31-1432675				GRANGE INDEMNITY INSURANCE COMPANY	.OH	.IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00267	GRANGE INSURANCE POOL	11136	31-1769414				GRANGE INSURANCE COMPANY OF MICHIGAN	.OH	.IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00267	GRANGE INSURANCE POOL	14303	39-0367560				INTEGRITY INSURANCE COMPANY	.OH	.RE	GRANGE HOLDINGS, INC	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00267	GRANGE INSURANCE POOL	11982	42-1610213				GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	.OH	.IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00267	GRANGE INSURANCE POOL	10288	81-3455935				INTEGRITY SELECT INSURANCE COMPANY	.OH	.DS	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00267	GRANGE INSURANCE POOL	12986	41-2236417				INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	.OH	.DS	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00000		00000	31-1145043				GRANGEAMERICA	.OH	.NIA	GRANGE HOLDINGS, INC	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00000		00000	31-1193707				NORTHVIEW INSURANCE AGENCY	.OH	.NIA	GRANGE HOLDINGS, INC	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00000		00000	83-2982350				GRANGE MUTUAL HOLDING COMPANY	.OH	.UIP	GRANGE MUTUAL HOLDING COMPANY	BOARD	0.0	GRANGE MUTUAL HOLDING COMPANY	N	.0
00000		00000	83-2949300				GRANGE HOLDINGS, INC	.OH	.UDP	GRANGE MUTUAL HOLDING COMPANY	OWNERSHIP	100.0	GRANGE MUTUAL HOLDING COMPANY	N	.0

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Asterisk	Explanation

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

**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	435,644	137,600	31.6	8.0
2. Allied lines	288,100	980,532	340.3	5.8
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril	2,673,917	1,182,228	44.2	49.7
5. Commercial multiple peril	19,931,358	18,101,614	90.8	96.0
6. Mortgage guaranty			0.0	0.0
8. Ocean marine			0.0	0.0
9. Inland marine	1,069,240	208,987	19.5	27.8
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	412		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	22,414,745	6,938,806	31.0	49.2
17.1 Other liability occurrence	4,060,231	948,120	23.4	(44.2)
17.2 Other liability-claims made	16,119	2,683	16.6	30.5
17.3 Excess Workers' Compensation			0.0	0.0
18.1 Products liability-occurrence	5,570	246	4.4	(2.2)
18.2 Products liability-claims made			0.0	0.0
19.1,19.2 Private passenger auto liability	1,379,590	51,228	3.7	48.3
19.3,19.4 Commercial auto liability	12,106,124	5,102,749	42.2	62.2
21. Auto physical damage	8,303,779	4,873,226	58.7	61.5
22. Aircraft (all perils)			0.0	0.0
23. Fidelity			0.0	0.0
24. Surety			0.0	0.0
26. Burglary and theft	15,503	(757)	(4.9)	(6.1)
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	72,700,329	38,527,262	53.0	59.4
<b>DETAILS OF WRITE-INS</b>				
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	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire	210,809	380,681	371,529
2. Allied lines	143,804	269,334	256,966
3. Farmowners multiple peril	0		0
4. Homeowners multiple peril	1,234,137	2,177,519	2,808,351
5. Commercial multiple peril	10,840,299	24,066,135	20,972,585
6. Mortgage guaranty	0		0
8. Ocean marine	0		0
9. Inland marine	412,828	1,775,752	1,695,688
10. Financial guaranty	0		0
11.1 Medical professional liability-occurrence	0		0
11.2 Medical professional liability-claims made	0		0
12. Earthquake	126	76	327
13. Group accident and health	0		0
14. Credit accident and health	0		0
15. Other accident and health	0		0
16. Workers' compensation	11,929,625	27,332,002	27,162,434
17.1 Other liability occurrence	2,075,345	5,171,457	4,526,149
17.2 Other liability-claims made	10,844	15,551	88,258
17.3 Excess Workers' Compensation	0		0
18.1 Products liability-occurrence	7,860	9,014	12,922
18.2 Products liability-claims made	0		0
19.1,19.2 Private passenger auto liability	645,873	1,212,106	1,812,113
19.3,19.4 Commercial auto liability	7,083,456	14,745,803	14,666,410
21. Auto physical damage	4,608,032	9,894,367	9,695,552
22. Aircraft (all perils)	0		0
23. Fidelity	0		0
24. Surety	0		0
26. Burglary and theft	7,276	21,052	17,865
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	39,210,314	87,070,848	84,087,149
<b>DETAILS OF WRITE-INS</b>			
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 JUNE 30, 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	1,342	58	1,400	3,079	40	2,865	5,985	620	(773)	(153)
2. 2018 .....	2,951	2,720	5,671	1,043	86	1,129	2,234	43	2,094	4,371	326	(496)	(171)
3. Subtotals 2018 + prior .....	6,752	6,457	13,208	2,385	144	2,529	5,313	84	4,959	10,356	946	(1,269)	(324)
4. 2019 .....	6,697	6,988	13,686	3,507	697	4,205	3,589	274	4,973	8,836	399	(1,044)	(645)
5. Subtotals 2019 + prior .....	13,449	13,445	26,894	5,892	841	6,733	8,902	357	9,933	19,192	1,345	(2,313)	(969)
6. 2020 .....	XXX	XXX	XXX	XXX	8,980	8,980	XXX	4,090	3,713	7,803	XXX	XXX	XXX
7. Totals .....	13,449	13,445	26,894	5,892	9,822	15,714	8,902	4,447	13,646	26,995	1,345	(2,313)	(969)
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. 10.0	2. (17.2)	3. (3.6)
													Col. 13, Line 7 Line 8
													4. (1.5)

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	<u>Response</u>
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	.....NO.....
2. Will 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:**



**OVERFLOW PAGE FOR WRITE-INS**

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STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

**SCHEDULE A – VERIFICATION**

Real Estate

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,333,684	1,496,766
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	5,325	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 .....	84,500	176,439
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	1,254,509	1,333,684
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	1,254,509	1,333,684

**SCHEDULE B – VERIFICATION**

Mortgage Loans

	1 Year To Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		0
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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		0
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 Year To Date	2 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 .....	5,649,752	30,432,773
3. Accrual of discount .....	26,681	60,335
4. Unrealized valuation increase (decrease) .....	237,025	550,951
5. Total gain (loss) on disposals .....	(44,854)	1,578,934
6. Deduct consideration for bonds and stocks disposed of .....	6,155,196	28,361,259
7. Deduct amortization of premium .....	274,095	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 .....	11,350	2,398
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	89,804,423	90,353,760
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	89,804,423	90,353,760

STATEMENT AS OF JUNE 30, 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
<b>BONDS</b>								
1. NAIC 1 (a).....	58,075,185	4,205,852	2,041,035	(620,159)	58,075,185	59,619,843	.0	63,158,348
2. NAIC 2 (a).....	9,267,691	923,607	756,280	494,553	9,267,691	9,929,571	.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	67,342,876	5,129,459	2,797,315	(125,606)	67,342,876	69,549,414	0	70,335,774
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	.0				.0	.0	.0	.0
9. NAIC 2.....	.0				.0	.0	.0	.0
10. NAIC 3.....	.0				.0	.0	.0	.0
11. NAIC 4.....	.0				.0	.0	.0	.0
12. NAIC 5.....	.0				.0	.0	.0	.0
13. NAIC 6.....	0				0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds & Preferred Stock	67,342,876	5,129,459	2,797,315	(125,606)	67,342,876	69,549,414	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 \$ 2,030,779 ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

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**SCHEDULE DA - PART 1**

Short-Term Investments

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

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	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 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 .....	4,575,407	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 .....	2,979,958	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) .....	2,030,779	435,330
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,030,779	435,330

STATEMENT AS OF JUNE 30, 2020 OF THE Integrity Insurance Company

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by purchase Carrier Heat Pump	APPLETON	WI	05/31/2020	Central Temp Equipment Service	5,325	0	5,325	0
0199999 - Acquired by purchase					5,325	0	5,325	0
0399999 Totals					5,325	0	5,325	0

**SCHEDULE A - PART 3**

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Changes in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain(Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A. C.V. (11-9-10)	13 Total Foreign Exchange Change in B./A. C. V.							
<b>NONE</b>																			
0399999 Totals																			

E01

Schedule B - Part 2

**NONE**

Schedule B - Part 3

**NONE**

Schedule BA - Part 2

**NONE**

Schedule BA - Part 3

**NONE**

STATEMENT AS OF JUNE 30, 2020 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
<b>Bonds - U.S. Governments</b>									
3130AJ-B2-4	FEDERAL HOME LOAN BANK 2.59 19/03/40		05/20/2020	RBC CAPITAL MARKETS, LLC	XXX	252,230	250,000	1,115	1FE
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A3.2		05/22/2019	VARIOUS	XXX	8,551	8,551		1
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A3		06/23/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	1,061,719	1,000,000	2,417	1
<b>0599999 - Bonds - U.S. Governments</b>						1,322,500	1,258,551	3,532	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
005518-WY-7	ADAMS & WELD CNTYS CO SCH DIST 5		05/07/2020	FIRST TENNESSEE BANK N.A.	XXX	426,024	350,000	7,778	1FE
109367-VG-4	BRIGHTON MI AREA SCH DIST 5		05/20/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	320,993	250,000		1FE
<b>2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						747,016	600,000	7,778	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>									
3137FK-SD-9	FREDDIE MAC 4.5 POOL TD N.A.		08/06/2019	VARIOUS	XXX	11,944	11,944		1
574486-FK-7	MARYSVILLE OH WTR SYS MTGE REV 4		04/30/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	269,338	250,000		1FE
631060-CT-5	NARRAGANSETT BAY RI COMMISSION 2.264		06/23/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	407,456	400,000	2,415	1FE
92778R-FV-4	VIRGINIA ST CMWLTH UNIV 2.124		06/17/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	502,175	500,000	30	1FE
<b>3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>						1,190,913	1,161,944	2,444	XXX
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
06747P-UU-1	BARCLAYS BANK PLC 1.5 08/06/22	D	06/04/2020	D.A. DAVIDSON AND CO.	XXX	350,000	350,000		1FE
099724-AJ-5	BORGWARNER INC 3.375 15/03/25		06/24/2020	BREAN CAPITAL LLC	XXX	370,447	350,000	3,314	2FE
68233D-AT-4	ONCOR ELECTRIC DELIVERY 7 01/05/32		06/22/2020	BREAN CAPITAL LLC	XXX	595,424	400,000	4,122	1FE
94106L-BG-3	WASTE MANAGEMENT INC 3.45 15/06/29		06/19/2020	D.A. DAVIDSON AND CO.	XXX	553,160	500,000	383	2FE
<b>3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						1,869,031	1,600,000	7,820	XXX
<b>8399997 - Bonds - Subtotals - Bonds - Part 3</b>						5,129,459	4,620,495	21,574	XXX
<b>8399999 - Bonds - Subtotals - Bonds</b>						5,129,459	4,620,495	21,574	XXX
<b>9999999 Totals</b>						5,129,459	XXX	21,574	XXX

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STATEMENT AS OF JUNE 30, 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	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
<b>Bonds - U.S. Governments</b>																					
362056-AD-3	GOVERNMENT NATIONAL MORTGAGE A5		06/01/2020	MBS PAYDOWN	.XXX	2,734	2,734	2,734	2,734				.0		2,734			.0	.46	01/15/2033	.1
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A3.5		06/01/2020	MBS PAYDOWN	.XXX	1,094	1,094	1,138	1,143		(12)		(12)		1,094			.0	.16	01/20/2042	.1
383730-PY-1	GOVERNMENT NATIONAL MORTGAGE A4.5		06/01/2020	MBS PAYDOWN	.XXX	5,891	5,891	5,908	5,891				.0		5,891			.0	.116	05/20/2033	.1
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A2		06/01/2020	MBS PAYDOWN	.XXX	6,516	6,516	6,591	6,560		(7)		(7)		6,516			.0	.55	10/20/2040	.1
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A2.85		06/01/2020	MBS PAYDOWN	.XXX	44,644	44,644	43,751	44,041		74		74		44,644			.0	.537	02/16/2058	.1
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A2.6		06/01/2020	MBS PAYDOWN	.XXX	14,443	14,443	14,337	14,361		4		4		14,443			.0	.177	01/16/2059	.1
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A2.6		06/01/2020	MBS PAYDOWN	.XXX	7,354	7,354	7,173	7,240		15		15		7,354			.0	.80	07/16/2051	.1
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A3.25		06/01/2020	MBS PAYDOWN	.XXX	114,090	114,090	111,808	112,348		156		156		114,090			.0	1,617	11/16/2053	.1
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A3.5		06/01/2020	MBS PAYDOWN	.XXX	42,679	42,679	43,059	42,964		(51)		(51)		42,679			.0	.648	09/20/2047	.1
<b>0599999 - Bonds - U.S. Governments</b>						239,445	239,445	236,498	237,280	0	178	0	178	0	239,445	0	0	0	3,292	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
172252-G6-9	CINCINNATI OH CITY SCH DIST 5.25		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	215,000	215,000	233,352	215,998		(991)		(991)		215,007		(7)	(7)	5,644	06/01/2024	1FE
<b>2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						215,000	215,000	233,352	215,998	0	(991)	0	(991)	0	215,007	0	(7)	(7)	5,644	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>																					
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2		05/01/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	5,000	5,000	5,000	5,000				.0		5,000			.0	.80	05/01/2023	1FE
3130AG-TB-1	FEDERAL HOME LOAN BANK 3.32 29/07/39		04/29/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	500,000	500,000	500,000	500,000				.0		500,000			.0	12,450	07/29/2039	1FE
3133EK-RB-4	FEDERAL FARM CREDIT BANK 3.03 18/06/29		06/18/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	500,000	500,000	499,250	499,285		31		31		499,315		685	685	7,575	06/18/2029	1FE
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	52,757	52,757	49,658	49,696		276		276		52,757			.0	438	12/25/2042	.1
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	7,121	7,121	6,656	6,678		28		28		7,121			.0	.43	04/25/2043	.1
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	15,773	15,773	16,611	16,472		(52)		(52)		15,773			.0	218	05/25/2033	.1
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	16,213	16,213	17,153	16,613		(116)		(116)		16,213			.0	270	07/25/2032	.1
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	7,793	7,793	8,272	8,105		(29)		(29)		7,793			.0	114	01/25/2030	.1
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		06/01/2020	MBS PAYDOWN	.XXX	1,011	1,011	1,003	1,004		1		1		1,011			.0	.23	11/01/2032	1FE
3137AS-Q8-0	FREDDIE MAC 3 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	11,820	11,820	12,193	12,083		(37)		(37)		11,820			.0	162	12/15/2040	.1
3137F5-QM-4	FREDDIE MAC 4 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	172,855	172,855	178,040	176,858		(1,213)		(1,213)		172,855			.0	2,830	01/15/2044	.1
3137FJ-RM-3	FREDDIE MAC 4 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	143,773	143,773	146,379	146,549		(862)		(862)		143,773			.0	2,406	07/15/2044	.1
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		06/01/2020	MBS PAYDOWN	.XXX	7,018	7,018	7,341	7,174		(23)		(23)		7,018			.0	121	07/15/2039	.1
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		06/01/2020	MBS PAYDOWN	.XXX	277	277	281	278				.0		277			.0	.6	07/01/2023	1FE
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		06/01/2020	MBS PAYDOWN	.XXX	141,144	141,144	144,871	144,854		(298)		(298)		141,144			.0	1,756	08/01/2039	.1
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		06/01/2020	MBS PAYDOWN	.XXX	4,664	4,664	4,891	4,863		(12)		(12)		4,664			.0	.80	10/01/2040	.1
<b>3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions</b>						1,587,218	1,587,218	1,597,597	1,595,512	0	(2,307)	0	(2,307)	0	1,586,533	0	685	685	28,570	XXX	XXX
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		04/29/2020	MBS PAYDOWN	.XXX	8,715	8,715	8,552	8,626		5		5		8,715			.0	.174	04/29/2026	2FE
428236-BV-4	HP INC 4.65 09/12/21		06/17/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	211,350	200,000	202,486	200,593		(137)		(137)		200,456		(456)	(456)	16,207	12/09/2021	2FE
585525-BK-3	MBS PAYDOWN		06/01/2020		.XXX	50	50	15	18		2		2		50			.0	.1	06/25/2028	1FM
693070-AD-6	CARNIVAL PLC 7.875 01/06/27		06/30/2020	CO, INCORPORATED	.XXX	183,750	200,000	268,128	240,197		(2,320)		(2,320)		237,877		(54,127)	(54,127)	9,231	06/01/2027	2FE
77578J-AB-4	ROLLS-ROYCE PLC 3.625 14/10/25		05/05/2020	CO, INCORPORATED	.XXX	293,085	300,000	315,415	309,810		(578)		(578)		309,233		(16,148)	(16,148)	6,132	10/14/2025	2FE
<b>3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						696,950	708,765	794,596	759,244	0	(3,028)	0	(3,028)	0	756,330	0	(70,730)	(70,730)	31,746	XXX	XXX
<b>8399997 - Bonds - Subtotals - Bonds - Part 4</b>						2,738,614	2,750,429	2,862,044	2,808,034	0	(6,147)	0	(6,147)	0	2,797,315	0	(70,052)	(70,052)	69,252	XXX	XXX
<b>8399999 - Bonds - Subtotals - Bonds</b>						2,738,614	2,750,429	2,862,044	2,808,034	0	(6,147)	0	(6,147)	0	2,797,315	0	(70,052)	(70,052)	69,252	XXX	XXX
<b>9999999 Totals</b>						2,738,614	XXX	2,862,044	2,808,034	0	(6,147)	0	(6,147)	0	2,797,315	0	(70,052)	(70,052)	69,252	XXX	XXX

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STATEMENT AS OF JUNE 30, 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 Identifi- cation	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

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**







SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2020 OF THE Integrity Insurance Company

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 2020

NAIC Group Code 00267

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 [X] 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 [X] 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: \$ .....5,154

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. \$ .....