



# QUARTERLY STATEMENT

AS OF SEPTEMBER 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
CHRISTIANNNA 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 [ ]

Subscribed and sworn to before me this  
12 day of November, 2020

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

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

**STATEMENT AS OF SEPTEMBER 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 .....	73,902,632		73,902,632	70,335,774
2. Stocks:				
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....	20,355,801		20,355,801	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) .....	1,212,774		1,212,774	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 (\$ .....4,654,438 ), cash equivalents (\$ .....943,164 ) and short-term investments (\$ ..... 0 ) .....	5,597,602		5,597,602	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 .....			0	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) .....	101,068,809	0	101,068,809	94,220,552
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	0
14. Investment income due and accrued .....	579,189		579,189	586,199
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	12,837,628	99,616	12,738,012	11,697,247
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....85,948 earned but unbilled premiums) .....	88,124	2,176	85,948	85,686
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	959,471		959,471	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 .....	721,307		721,307	1,241,856
18.2 Net deferred tax asset .....	1,543,703	32,994	1,510,709	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 (\$ ..... ) .....	527,416	527,416	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	0
23. Receivables from parent, subsidiaries and affiliates .....	5,139,504		5,139,504	8,561,965
24. Health care (\$ ..... ) and other amounts receivable .....			0	0
25. Aggregate write-ins for other-than-invested assets .....	51,858	0	51,858	51,791
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	123,517,009	662,202	122,854,807	118,120,101
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			0	0
28. Total (Lines 26 and 27)	123,517,009	662,202	122,854,807	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 .....	51,858		51,858	51,791
2502. ....			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) .....	51,858	0	51,858	51,791

STATEMENT AS OF SEPTEMBER 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 \$ 7,189,153 )	19,540,357	20,795,984
2. Reinsurance payable on paid losses and loss adjustment expenses		0
3. Loss adjustment expenses	6,417,182	6,097,662
4. Commissions payable, contingent commissions and other similar charges	980,305	1,008,653
5. Other expenses (excluding taxes, licenses and fees)	1,712,860	1,523,391
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	461,531	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 \$ 69,213,155 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)	23,942,975	21,951,810
10. Advance premium	401,333	271,365
11. Dividends declared and unpaid:		
11.1 Stockholders		0
11.2 Policyholders	153,064	141,621
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,590,603	2,018,253
13. Funds held by company under reinsurance treaties		0
14. Amounts withheld or retained by company for account of others	774,606	707,185
15. Remittances and items not allocated	1,527	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)	57,149,105	55,251,234
27. Protected cell liabilities		0
28. Total liabilities (Lines 26 and 27)	57,149,105	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)	59,705,702	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)	65,705,702	62,868,867
38. Totals (Page 2, Line 28, Col. 3)	122,854,807	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 \$ 119,659,233 )	110,198,254	104,120,956	140,779,518
1.2 Assumed (written \$ 40,655,596 )	38,665,107	36,539,996	49,334,245
1.3 Ceded (written \$ 119,971,519 )	110,511,215	104,461,256	141,222,333
1.4 Net (written \$ 40,343,310 )	38,352,145	36,199,697	48,891,429
DEDUCTIONS:			
2. Losses incurred (current accident year \$ 20,260,306 ):			
2.1 Direct	112,732,137	67,460,209	116,344,523
2.2 Assumed	19,433,354	20,125,561	26,768,868
2.3 Ceded	112,923,111	67,635,064	116,571,308
2.4 Net	19,242,381	19,950,705	26,542,084
3. Loss adjustment expenses incurred	3,966,218	3,747,182	4,937,196
4. Other underwriting expenses incurred	13,213,697	11,500,711	15,281,751
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	36,422,296	35,198,599	46,761,031
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	1,929,850	1,001,098	2,130,399
<b>INVESTMENT INCOME</b>			
9. Net investment income earned	1,237,164	992,978	1,422,505
10. Net realized capital gains (losses) less capital gains tax of \$ (20,530)	(77,232)	1,241,371	1,248,100
11. Net investment gain (loss) (Lines 9 + 10)	1,159,932	2,234,349	2,670,605
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 38,576 amount charged off \$ 270,923 )	(232,348)	(124,942)	(176,904)
13. Finance and service charges not included in premiums	430,113	469,452	629,930
14. Aggregate write-ins for miscellaneous income	12,887	24,549	11,914
15. Total other income (Lines 12 through 14)	210,652	369,059	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)	3,300,434	3,604,507	5,265,944
17. Dividends to policyholders	174,000	163,500	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)	3,126,434	3,441,007	5,054,656
19. Federal and foreign income taxes incurred	561,243	(48,869)	672,397
20. Net income (Line 18 minus Line 19)(to Line 22)	2,565,191	3,489,876	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)	2,565,191	3,489,876	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	337,816	420,289	536,568
25. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
26. Change in net deferred income tax	(129,633)	(170,452)	(557,860)
27. Change in nonadmitted assets	63,461	231,776	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)	2,836,835	4,578,196	5,109,735
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	65,705,702	62,337,328	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	12,887	24,549	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)	12,887	24,549	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 SEPTEMBER 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.....	39,959,223	37,327,853	50,407,502
2. Net investment income .....	1,741,797	1,544,326	2,026,269
3. Miscellaneous income .....	210,652	369,059	464,940
4. Total (Lines 1 to 3) .....	41,911,672	39,241,238	52,898,710
5. Benefit and loss related payments .....	21,437,019	19,285,679	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 .....	16,762,762	15,985,178	20,465,319
8. Dividends paid to policyholders .....	162,557	150,292	189,919
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (20,530) tax on capital gains (losses).....	16,162	1,720,000	2,020,000
10. Total (Lines 5 through 9) .....	38,378,501	37,141,148	48,843,251
11. Net cash from operations (Line 4 minus Line 10) .....	3,533,172	2,100,090	4,055,460
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	12,132,824	24,139,811	26,934,805
12.2 Stocks .....	0	1,424,056	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	914	915
12.7 Miscellaneous proceeds .....	25,191	419,047	7,486
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	12,158,015	25,983,828	28,367,262
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	16,194,558	24,468,242	30,368,517
13.2 Stocks .....	0	64,256	64,256
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	5,325	8,595	13,357
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	0	0	2
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	16,199,883	24,541,093	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) .....	(4,041,868)	1,442,735	(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).....	3,598,380	(11,336,345)	(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).....	3,598,380	(11,336,345)	(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) .....	3,089,684	(7,793,520)	(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) .....	5,597,602	4,754,978	2,507,919

**STATEMENT AS OF SEPTEMBER 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 (\$)	
				September 30, 2020	December 31, 2019
<b>NET INCOME</b>					
(1) Company state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	<b>2,565,191</b>	4,382,259
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				<b>0</b>	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP				<b>0</b>	0
(4) <b>NAIC SAP (1-2-3=4)</b>	xxx	xxx	xxx	<b>2,565,191</b>	4,382,259
<b>SURPLUS</b>					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	<b>65,705,702</b>	62,868,867
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				<b>0</b>	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP				<b>0</b>	0
(8) <b>NAIC SAP (5-6-7=8)</b>	xxx	xxx	xxx	<b>65,705,702</b>	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:

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 \$ (4,941)
    2. 12 months or longer \$ 0
  - b. The aggregate related fair value of securities with unrealized losses:
    1. Less than 12 months \$ 2,588,750
    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

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

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

**NOTES TO FINANCIAL STATEMENTS**

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 September 30, 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	20,355,801	0	20,355,801
<b>Total assets at fair value/NAV</b>	<b>0</b>	<b>0</b>	<b>20,355,801</b>	<b>0</b>	<b>20,355,801</b>

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 September 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 09/30/2020
Common stock	20,017,986	0	0	0	337,815	0	0	0	0	20,355,801

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

**NOTES TO FINANCIAL STATEMENTS**

3. The Company's policy is to recognize transfers in and out as of the end of the reporting period.
4. As of September 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 September 30, 2020 for each respective entity, totaling \$20.4 million. Fair value measurement is determined by the individual entity's surplus at the end of a period, or the amount by which assets exceed liabilities. All subsidiaries are in the insurance industry, whereby its assets are largely comprised of fixed income securities carried at amortized cost and its liabilities represent payables related to current federal income taxes and deferred taxes. Some inputs to the valuation methodology are unobservable and significant to the fair value measurement and result in disclosure at Level 3.

5. Derivative Assets and Liabilities: None

B. Other Fair Value Disclosures: None

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3 and NAV as of September 30, 2020:

Type of Financial Instrument	Amount (\$)						Not Practicable (Carrying Value)
	Aggregate Fair Value/NAV	Admitted Assets	Level 1	Level 2	Level 3	NAV	
Bonds	78,254,000	73,902,632	0	78,254,000	0	0	0
Common stock	20,355,801	20,355,801	0	0	20,355,801	0	0
Money market	943,164	943,164	943,164	0	0	0	0
<b>Total</b>	<b>99,552,965</b>	<b>95,201,597</b>	<b>943,164</b>	<b>78,254,000</b>	<b>20,355,801</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

**25. Changes in Incurred Losses and Loss Adjustment Expenses:**

The changes in incurred losses and loss adjustment expense attributable to insured events of prior years are generally a result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims. There were no changes in methodologies and assumptions used in calculating the reserve for loss and loss adjustment expenses as of September 30, 2020.

	Amount (\$)	
	September 30, 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	24,946,696	34,252,452
Prior Year	(1,738,097)	(2,773,172)
Total Incurred	23,208,599	31,479,280
Paid Related to:		
Current Year	15,396,577	20,566,903
Prior Year	8,748,129	10,615,857
Total Paid	24,144,706	31,182,760
Net Balance at the end of reporting period	25,957,539	26,893,646
Plus: Reinsurance Recoverable	12,444,014	9,067,283
<b>Balance at the end of reporting period</b>	<b>38,401,553</b>	<b>35,960,929</b>

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

**NOTES TO FINANCIAL STATEMENTS**

- 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. ....12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ....12/31/2014
- 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?  
Ohio.....
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] NA [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [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:.....\$ .....5,139,504

**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	\$ .....20,355,801
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	\$ .....20,355,801
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 [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.....	.....
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 [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:

- 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 [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]





STATEMENT AS OF SEPTEMBER 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	29,417,310	25,853,900	25,075,104	12,391,959	83,198,475	21,998,225
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	36,448,857	34,823,761	21,095,604	15,577,423	52,863,930	38,911,850
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	53,793,066	55,758,826	21,205,313	27,573,414	74,527,410	76,671,683
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		119,659,233	116,436,487	67,376,020	55,542,796	210,589,814	137,581,758
<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

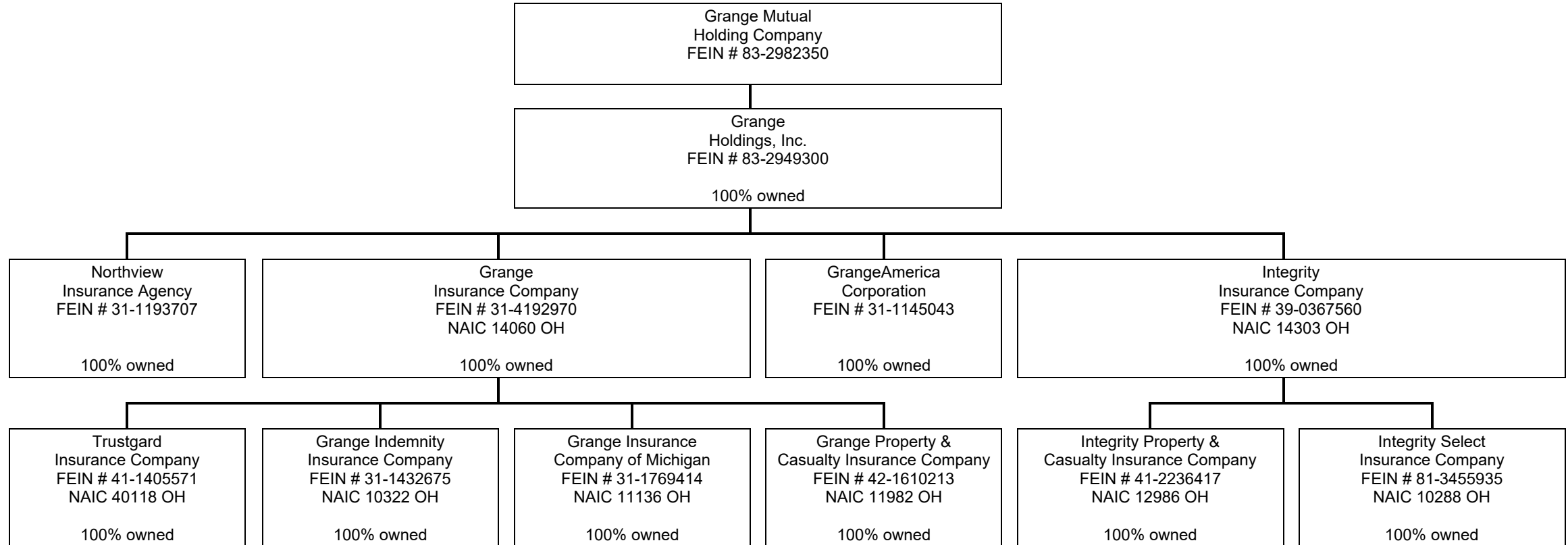
(a) Active Status Counts

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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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	653,772	486,622	74.4	62.1
2. Allied lines	431,631	1,090,899	252.7	29.3
3. Farmowners multiple peril			0.0	0.0
4. Homeowners multiple peril	3,897,377	2,502,869	64.2	64.3
5. Commercial multiple peril	30,383,899	80,776,808	265.9	93.8
6. Mortgage guaranty			0.0	0.0
8. Ocean marine			0.0	0.0
9. Inland marine	1,603,632	359,850	22.4	44.2
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	587		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	34,044,520	10,584,601	31.1	56.7
17.1 Other liability occurrence	6,213,366	1,026,949	16.5	(27.3)
17.2 Other liability-claims made	22,629	(7,756)	(34.3)	16.6
17.3 Excess Workers' Compensation			0.0	0.0
18.1 Products liability-occurrence	16,729	149	0.9	(3.3)
18.2 Products liability-claims made			0.0	0.0
19.1,19.2 Private passenger auto liability	1,981,703	801,311	40.4	43.7
19.3,19.4 Commercial auto liability	18,307,903	7,056,565	38.5	68.7
21. Auto physical damage	12,616,305	8,002,959	63.4	65.7
22. Aircraft (all perils)			0.0	0.0
23. Fidelity			0.0	0.0
24. Surety			0.0	0.0
26. Burglary and theft	24,199	50,311	207.9	(4.0)
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	110,198,254	112,732,137	102.3	64.8
<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	207,697	588,378	594,300
2. Allied lines	129,053	398,387	398,078
3. Farmowners multiple peril	0		0
4. Homeowners multiple peril	1,213,631	3,391,149	4,380,234
5. Commercial multiple peril	9,481,633	33,547,768	30,668,352
6. Mortgage guaranty	0		0
8. Ocean marine	0		0
9. Inland marine	133,701	1,909,453	1,826,423
10. Financial guaranty	0		0
11.1 Medical professional liability-occurrence	0		0
11.2 Medical professional liability-claims made	0		0
12. Earthquake	299	375	845
13. Group accident and health	0		0
14. Credit accident and health	0		0
15. Other accident and health	0		0
16. Workers' compensation	9,155,271	36,487,273	36,227,044
17.1 Other liability occurrence	1,887,946	7,059,403	6,365,000
17.2 Other liability-claims made	9,673	25,224	92,483
17.3 Excess Workers' Compensation	0		0
18.1 Products liability-occurrence	11,874	20,888	15,271
18.2 Products liability-claims made	0		0
19.1,19.2 Private passenger auto liability	449,017	1,661,123	2,563,096
19.3,19.4 Commercial auto liability	5,970,520	20,716,323	19,847,219
21. Auto physical damage	3,927,936	13,822,304	13,433,981
22. Aircraft (all perils)	0		0
23. Fidelity	0		0
24. Surety	0		0
26. Burglary and theft	10,134	31,186	24,162
27. Boiler and machinery	0		0
28. Credit	0		0
29. International	0		0
30. Warranty	0		0
31. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	0	0	0
35. TOTALS	32,588,385	119,659,233	116,436,487
<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 SEPTEMBER 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	1,851	164	2,015	2,659	41	2,373	5,073	710	(1,159)	(450)
2. 2018 .....	2,951	2,720	5,671	1,484	132	1,616	1,886	52	1,814	3,751	419	(722)	(303)
3. Subtotals 2018 + prior .....	6,752	6,457	13,208	3,335	296	3,631	4,545	92	4,187	8,824	1,129	(1,881)	(753)
4. 2019 .....	6,697	6,988	13,686	4,213	904	5,117	3,011	277	4,296	7,583	526	(1,512)	(985)
5. Subtotals 2019 + prior .....	13,449	13,445	26,894	7,548	1,200	8,748	7,556	369	8,483	16,407	1,655	(3,393)	(1,738)
6. 2020 .....	XXX	XXX	XXX	XXX	15,397	15,397	XXX	7,947	1,604	9,550	XXX	XXX	XXX
7. Totals .....	13,449	13,445	26,894	7,548	16,597	24,145	7,556	8,315	10,086	25,958	1,655	(3,393)	(1,738)
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. 12.3	2. (25.2)	3. (6.5)
													Col. 13, Line 7 Line 8
													4. (2.8)

## 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:**

1.   
 1 4 3 0 3 2 0 2 0 4 9 0 0 0 0 0 3

2.   
 1 4 3 0 3 2 0 2 0 4 5 5 0 0 0 0 3

3.   
 1 4 3 0 3 2 0 2 0 3 6 5 0 0 0 0 3

**OVERFLOW PAGE FOR WRITE-INS**

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## 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 .....	126,234	176,439
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	1,212,774	1,333,684
10. Deduct total nonadmitted amounts .....	0	0
11. Statement value at end of current period (Line 9 minus Line 10) .....	1,212,774	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 .....	90,353,758	86,682,286
2. Cost of bonds and stocks acquired .....	16,194,558	30,432,773
3. Accrual of discount .....	50,230	60,335
4. Unrealized valuation increase (decrease) .....	337,817	550,950
5. Total gain (loss) on disposals .....	(97,762)	1,578,934
6. Deduct consideration for bonds and stocks disposed of .....	12,149,174	28,361,259
7. Deduct amortization of premium .....	447,343	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 .....	16,350	2,398
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	94,258,434	90,353,758
12. Deduct total nonadmitted amounts .....	0	0
13. Statement value at end of current period (Line 11 minus Line 12) .....	94,258,434	90,353,758

STATEMENT AS OF SEPTEMBER 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).....	59,619,843	10,294,805	5,189,143	272,961	58,075,185	59,619,843	64,998,466	63,158,348
2. NAIC 2 (a).....	9,929,571	250,000	852,744	(422,661)	9,267,691	9,929,571	8,904,166	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	69,549,414	10,544,805	6,041,887	(149,700)	67,342,876	69,549,414	73,902,632	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	69,549,414	10,544,805	6,041,887	(149,700)	67,342,876	69,549,414	73,902,632	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 \$ .....943,164 ; NAIC 2 \$ ..... ;  
NAIC 3 \$ ..... ; NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

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## 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	<b>NONE</b>				
		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 .....	7,967,561	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 .....	7,459,727	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) .....	943,164	435,330
11. Deduct total nonadmitted amounts .....		0
12. Statement value at end of current period (Line 10 minus Line 11)	943,164	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 SEPTEMBER 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>									
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2		05/22/2019	VARIOUS	XXX	8,619	8,619		1
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5		09/24/2020	D.A. DAVIDSON AND CO	XXX	761,168	748,077	2,036	1
<b>0599999 - Bonds - U.S. Governments</b>						769,788	756,696	2,036	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
61334P-DK-6	MONTGOMERY CNTY MD 1.75		08/17/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	505,000	500,000	340	1FE
701057-CD-1	PARKER CO WTR & SANTN DIST 2.439		09/09/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	535,000	500,000	1,355	1FE
733845-MH-1	PORT CLINTON OH CITY SCH DIST 4		08/06/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	425,684	350,000		1FE
898242-NK-4	TRUSSVILLE AL 1.782		08/12/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	500,000	500,000		1FE
902273-YE-5	TYLER TX INDEP SCH DIST 1.584		07/24/2020	FIRST TENNESSEE BANK N.A.	XXX	400,000	400,000		1FE
<b>2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						2,365,684	2,250,000	1,695	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>									
186427-GW-4	CLEVELAND OH WTR REVENUE 1.515		07/23/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	250,000	250,000		1FE
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		09/15/2020	BREAN CAPITAL LLC	XXX	1,097,386	1,039,560	1,155	1
3134GW-EM-4	FREDDIE MAC 1.52 28/01/33		07/30/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	500,000	500,000	63	1
3137FD-ET-5	FHLMC MULTIFAMILY STRUCTURED P 3.459		08/13/2020	PERSHING LLC	XXX	1,202,344	1,000,000	1,633	1
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		08/06/2019	VARIOUS	XXX	12,079	12,079		1
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.		09/15/2020	ROBERT W. BAIRD CO, INCORPORATED	XXX	513,375	491,268	812	1
54659R-EL-1	LOUISVILLE & JEFFERSON CNTY KY 3		08/06/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	577,020	500,000	3,542	1FE
83755L-N4-4	SOUTH DAKOTA ST BLDG AUTH REVE 2.262		08/28/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	501,385	500,000		1FE
859883-EP-1	STEBEN LAKES IN REGL WST DIST 1.837		09/11/2020	ROBERT W. BAIRD CO, INCORPORATED	XXX	350,000	350,000		1FE
88283L-KV-7	TEXAS ST TRANSPRTN COMMISSIONS 4		08/31/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	481,627	380,000	2,576	1FE
92812V-E8-5	VIRGINIA ST HSG DEV AUTH 2.059		07/28/2020	STIFEL NICOLAUS & CO, INCORPORATED	XXX	259,333	250,000	129	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>						5,744,548	5,272,907	9,910	XXX
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>									
02079K-AD-9	ALPHABET INC 1.1 15/08/30		08/03/2020	BLAYLOCK & COMPANY INC	XXX	498,630	500,000		1FE
17298C-JU-3	CITIGROUP INC 2 30/07/32		07/28/2020	FIRST TENNESSEE BANK N.A.	XXX	250,000	250,000		2FE
314353-AA-1	FEDEX 2020-1 CLASS AA 1.875 20/08/35		09/09/2020	PERSHING LLC	XXX	505,155	500,000	729	1FE
89114R-5B-8	TORONTO-DOMINION BANK 2.375 08/11/27	A	07/31/2020	D.A. DAVIDSON AND CO	XXX	411,000	400,000	2,269	1FE
<b>3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						1,664,785	1,650,000	2,999	XXX
<b>8399997 - Bonds - Subtotals - Bonds - Part 3</b>						10,544,805	9,929,604	16,640	XXX
<b>8399999 - Bonds - Subtotals - Bonds</b>						10,544,805	9,929,604	16,640	XXX
<b>9999999 Totals</b>						10,544,805	XXX	16,640	XXX

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STATEMENT AS OF SEPTEMBER 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 A 5 POOL		09/01/2020	MBS PAYDOWN	.XXX	.222	.222	.222	.222				.0		.222			.0	.7	01/15/2033	.1
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A3.5 POOL		09/01/2020	MBS PAYDOWN	.XXX	1,237	1,237	1,287	1,293		(35)		(35)		1,237			.0	.26	01/20/2042	.1
383730-PY-1	GOVERNMENT NATIONAL MORTGAGE A4.5 POOL		09/01/2020	MBS PAYDOWN	.XXX	8,999	8,999	9,024	8,998				.0		8,999			.0	.228	05/20/2033	.1
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL		09/01/2020	MBS PAYDOWN	.XXX	11,899	11,899	12,034	11,979		(38)		(38)		11,899			.0	.136	10/20/2040	.1
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A2.85 POOL		09/01/2020	MBS PAYDOWN	.XXX	49,566	49,566	48,574	48,896		.194		.194		49,566			.0	.835	02/16/2058	.1
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A2.6 POOL		09/01/2020	MBS PAYDOWN	.XXX	23,295	23,295	23,125	23,162		.9		.9		23,295			.0	.326	01/16/2059	.1
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A2.6 POOL		09/01/2020	MBS PAYDOWN	.XXX	49,221	49,221	48,006	48,454		.134		.134		49,221			.0	.732	07/16/2051	.1
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A3.25 POOL		09/01/2020	MBS PAYDOWN	.XXX	115,231	115,231	112,926	113,471		.385		.385		115,231			.0	2,005	11/16/2053	.1
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A3.5 POOL		09/01/2020	MBS PAYDOWN	.XXX	24,990	24,990	25,213	25,157		(64)		(64)		24,990			.0	.495	09/20/2047	.1
<b>0599999 - Bonds - U.S. Governments</b>						284,660	284,660	280,412	281,633	0	585	0	585	0	284,660	0	0	0	4,789	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
68609B-H6-7	OREGON ST 5		08/03/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	5,000	5,000	5,236	5,043		(43)		(43)		5,000			.0	.250	08/01/2025	1FE
68609B-J4-0	OREGON ST 5		08/03/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	345,000	345,000	361,329	347,970		(2,956)		(2,956)		345,014		(14)	(14)	17,346	08/01/2025	1FE
<b>1799999 - Bonds - U.S. States, Territories and Possessions</b>						350,000	350,000	366,564	353,013	0	(2,999)	0	(2,999)	0	350,014	0	(14)	(14)	17,596	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		09/01/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	5,000	5,000	5,000	5,000				.0		5,000			.0	.133	05/01/2023	1FE
3133EK-E4-4	FEDERAL FARM CREDIT BANK 26/08/39		08/26/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	1,000,000	1,000,000	1,000,000	1,000,000				.0		1,000,000			.0	.30,000	08/26/2039	1FE
3133EK-ZC-3	FEDERAL FARM CREDIT BANK 3.08 12/08/39		08/12/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	2,000,000	2,000,000	2,000,000	2,000,000				.0		2,000,000			.0	.61,600	08/12/2039	1FE
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	75,115	75,115	70,702	70,757		.893		.893		75,115			.0	.815	12/25/2042	.1
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	6,733	6,733	6,293	6,315		.31		.31		6,733			.0	.60	04/25/2043	.1
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	17,138	17,138	18,048	17,897		(150)		(150)		17,138			.0	.350	05/25/2033	.1
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	16,376	16,376	17,325	16,779		(199)		(199)		16,376			.0	.382	07/25/2032	.1
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	7,862	7,862	8,345	8,176		(72)		(72)		7,862			.0	.161	01/25/2030	.1
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		09/01/2020	MBS PAYDOWN	.XXX	.748	.748	.741	.743		.1		.1		.748			.0	.24	11/01/2032	1FE
3137AS-Q8-0	FREDDIE MAC 3 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	20,276	20,276	20,916	20,727		(254)		(254)		20,276			.0	.330	12/15/2040	.1
3137F5-QM-4	FREDDIE MAC 4 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	135,381	135,381	139,442	138,516		(3,117)		(3,117)		135,381			.0	3,125	01/15/2044	.1
3137FJ-RM-3	FREDDIE MAC 4 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	129,204	129,204	131,546	131,699		(1,903)		(1,903)		129,204			.0	2,995	07/15/2044	.1
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		09/01/2020	MBS PAYDOWN	.XXX	10,283	10,283	10,757	10,511		(59)		(59)		10,283			.0	.243	07/15/2039	.1
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		09/01/2020	MBS PAYDOWN	.XXX	.279	.279	.283	.280				.0		.279			.0	.8	07/01/2023	1FE
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		09/01/2020	MBS PAYDOWN	.XXX	152,676	152,676	156,707	156,689		(1,596)		(1,596)		152,676			.0	2,621	08/01/2039	.1
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		09/01/2020	MBS PAYDOWN	.XXX	7,205	7,205	7,556	7,513		(45)		(45)		7,205			.0	.161	10/01/2040	.1
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797		08/31/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	20,000	20,000	20,000	20,000				.0		20,000			.0	.759	03/01/2039	1FE
576051-AV-8	MASSACHUSETTS ST WTR RESOURCES 5		08/03/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	200,000	200,000	216,722	201,249		(1,243)		(1,243)		200,006		(6)	(6)	10,000	08/01/2028	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>						3,804,274	3,804,274	3,830,383	3,812,851	0	(7,713)	0	(7,713)	0	3,804,280	0	(6)	(6)	113,767	XXX	XXX
<b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>																					
06367W-NG-4	BANK OF MONTREAL 2.8 25/07/31	A	07/27/2020	SECURITY CALLED BY ISSUER at 100,000	.XXX	500,000	500,000	500,000	500,000				.0		500,000			.0	.14,000	07/25/2031	1FE
178566-AC-9	RBC USA HOLDCO CORP 5.25 15/09/20		09/15/2020	MATURITY	.XXX	150,000	150,000	168,954	152,236		(2,236)		(2,236)		150,000			.0	.7,875	09/15/2020	1FE
585525-BK-3			09/01/2020	MBS PAYDOWN	.XXX	45	45	13	17		3		3		45			.0	.2	06/25/2028	1FM

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STATEMENT AS OF SEPTEMBER 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 CUSIP Identi- fication	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
617600-KT-0	MORGAN STANLEY 3 28/09/29		09/28/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	300,000	300,000	299,970	300,060		(60)		(60)		300,000		.0	9,000	09/28/2029	2FE	
78012K-FG-7	ROYAL BANK OF CANADA 2.5 31/07/23	A	07/31/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	100,000	100,000	100,000	100,158		(15)		(15)		100,144		(144)	2,500	07/31/2023	1FE	
94106L-BG-3	WASTE MANAGEMENT INC 3.45 15/06/29		07/20/2020	SECURITY CALLED BY ISSUER at 100.000	.XXX	505,000	500,000	553,160			(416)		(416)		552,744		(52,744)	(52,744)	06/15/2029	2FE	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,555,045	1,550,045	1,622,097	1,052,471	0	(2,723)	0	(2,723)	0	1,602,932	0	(52,887)	(52,887)	40,054	XXX	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						5,993,979	5,988,979	6,099,457	5,499,968	0	(12,850)	0	(12,850)	0	6,041,887	0	(52,908)	(52,908)	176,205	XXX	XXX
8399999 - Bonds - Subtotals - Bonds						5,993,979	5,988,979	6,099,457	5,499,968	0	(12,850)	0	(12,850)	0	6,041,887	0	(52,908)	(52,908)	176,205	XXX	XXX
9999999 Totals						5,993,979	XXX	6,099,457	5,499,968	0	(12,850)	0	(12,850)	0	6,041,887	0	(52,908)	(52,908)	176,205	XXX	XXX

E05.1

Schedule DB - Part A - Section 1

**NONE**

Schedule DB - Part B - Section 1

**NONE**

Schedule DB - Part D - Section 1

**NONE**

Schedule DB - Part D - Section 2

**NONE**

Schedule DB - Part E

**NONE**

Schedule DL - Part 1

**NONE**

Schedule DL - Part 2

**NONE**



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

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

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
665279-87-3	NORTHERN INSTITUTIONAL TREAS PORTFOLIO		.09/30/2020		XXX	943,164	5	687
8699999 - All Other Money Market Mutual Funds						943,164	5	687
8899999 Total Cash Equivalents						943,164	5	687

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SUPPLEMENT FOR THE QUARTER ENDING SEPTEMBER 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: \$ .....7,882

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. \$ .....