



**QUARTERLY STATEMENT**  
 AS OF SEPTEMBER 30, 2021  
 OF THE CONDITION AND AFFAIRS OF THE  
**INTEGRITY INSURANCE COMPANY**

NAIC Group Code.....0267.....0267.....NAIC Company Code.....14303....Employers ID Number.....39-0367560.....  
*(Current) (Prior)*

Organized under the Laws of.....OH.....State of Domicile or Port of Entry.....OH.....  
 Country of Domicile.....US.....  
 Incorporated/Organized.....07/28/1933.....Commenced Business.....10/03/1933.....  
 Statutory Home Office.....671 South High Street.....Columbus, OH, US 43206-1014.....  
 Main Administrative Office.....671 South High Street.....Columbus, OH, US 43206-1014.....614-445-2900.....  
*(Telephone)*  
 Mail Address.....PO Box 1218.....Columbus, OH, US 43216-1218.....  
 Primary Location of Books and  
 Records.....671 South High Street.....Columbus, OH, US 43206-1014.....614-445-2900.....  
*(Telephone)*  
 Internet Website Address.....www.integrityinsurance.com.....614-593-4014.....  
 Statutory Statement Contact.....Jeffrey P. Siefker.....  
 siefkerj@grangeinsurance.com.....614-542-3017.....  
*(E-Mail) (Telephone) (Fax)*

OFFICERS

.....JILL ANN WAGNER, President.....LAVAWN DEE COLEMAN, Secretary.....  
 .....JEFFREY PAUL SIEFKER, Treasurer.....  
 .....BETH WILLIAMS MURPHY, Assistant Secretary.....JOHN CHRISTOPHER MONTGOMERY, Assistant Treasurer.....

DIRECTORS OR TRUSTEES

.....JAMES MARTIN BENSON#.....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.

x	x	x
JILL ANN WAGNER President	JEFFREY PAUL SIEFKER Treasurer	LAVAWN DEE COLEMAN Secretary

Subscribed and sworn to before me  
 this 9th day of  
November

a. Is this an original filing? Yes  
 b. If no:  
 1. State the amendment number:  
 2. Date filed:  
 3. Number of pages attached:

x

11/09/2021

## 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.....	76,696,599		76,696,599	74,946,401
2. Stocks:				
2.1 Preferred stocks.....				
2.2 Common stocks.....	20,720,442		20,720,442	20,443,771
3. Mortgage loans on real estate:				
3.1 First liens.....				
3.2 Other than first liens.....				
4. Real estate:				1,176,521
4.1 Properties occupied by the company (less \$ encumbrances).....				
4.2 Properties held for the production of income (less \$ encumbrances).....				
4.3 Properties held for sale (less \$ encumbrances).....				
5. Cash (\$ 2,127,155), cash equivalents (\$ 4,239,186) and short-term investments (\$ ).....	6,366,341		6,366,341	2,852,770
6. Contract loans (including \$ premium notes).....				
7. Derivatives.....				
8. Other invested assets.....				
9. Receivables for securities.....				
10. Securities lending reinvested collateral assets.....				
11. Aggregate write-ins for invested assets.....				
12. Subtotals, cash and invested assets (Lines 1 to 11).....	103,783,382		103,783,382	99,419,463
13. Title plants less \$ charged off (for Title insurers only).....				
14. Investment income due and accrued.....	567,736		567,736	614,146
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	14,778,623	87,619	14,691,004	12,259,342
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 70,344 earned but unbilled premiums).....	71,466	1,122	70,344	72,395
15.3 Accrued retrospective premiums (\$ ) and contracts subject to redetermination (\$ ).....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	101,345		101,345	322,203
16.2 Funds held by or deposited with reinsured companies.....				
16.3 Other amounts receivable under reinsurance contracts.....				
17. Amounts receivable relating to uninsured plans.....				
18.1 Current federal and foreign income tax recoverable and interest thereon.....	345,703		345,703	9,491
18.2 Net deferred tax asset.....	1,662,250	98,480	1,563,770	1,835,800
19. Guaranty funds receivable or on deposit.....				
20. Electronic data processing equipment and software.....				
21. Furniture and equipment, including health care delivery assets (\$ ).....	270,999	270,999	—	
22. Net adjustment in assets and liabilities due to foreign exchange rates.....				
23. Receivables from parent, subsidiaries and affiliates.....	12,014,613		12,014,613	9,830,890
24. Health care (\$ ) and other amounts receivable.....				
25. Aggregate write-ins for other-than-invested assets.....	(43,942)		(43,942)	51,989
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	133,552,175	458,220	133,093,955	124,415,719
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28. Total (Lines 26 and 27).....	133,552,175	458,220	133,093,955	124,415,719
<b>Details of Write-Ins</b>				
1101.....				
1102.....				
1103.....				
1198. Summary of remaining write-ins for Line 11 from overflow page.....				
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above).....				
2501. Misc. Assets.....	(96,207)		(96,207)	
2502. Equities in Pools.....	52,265		52,265	51,989
2503.....				
2598. Summary of remaining write-ins for Line 25 from overflow page.....				
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	(43,942)		(43,942)	51,989

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ 9,884,228)	21,609,328	18,556,251
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	5,813,466	6,160,605
4. Commissions payable, contingent commissions and other similar charges	855,477	1,288,516
5. Other expenses (excluding taxes, licenses and fees)	1,378,217	1,717,061
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	503,371	610,288
7.1 Current federal and foreign income taxes (including \$ 697,897 on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money \$ and interest thereon \$		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$ 72,434,351 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)	25,457,726	23,312,616
10. Advance premium	405,129	298,470
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	186,513	165,695
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,621,932	3,287,563
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	764,007	809,745
15. Remittances and items not allocated		
16. Provision for reinsurance (including \$ certified)		2,634,254
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates		
20. Derivatives		
21. Payable for securities		
22. Payable for securities lending		
23. Liability for amounts held under uninsured plans		
24. Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	573,756	21,707
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	60,168,922	58,862,772
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	60,168,922	58,862,772
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		
32. Aggregate write-ins for other-than-special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus		
35. Unassigned funds (surplus)	66,925,033	59,552,947
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 30 \$ )		
36.2 shares preferred (value included in Line 31 \$ )		
37. Surplus as regards policyholders (Lines 29 to 35, less 36)	72,925,033	65,552,947
38. Totals (Page 2, Line 28, Col. 3)	133,093,955	124,415,719
<b>Details of Write-Ins</b>		
2501. Misc Liabilities	573,756	21,707
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	573,756	21,707
2901. Guarantee Fund for Non-Assessability	1,000,000	1,000,000
2902.		
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998) (Line 29 above)	1,000,000	1,000,000
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298) (Line 32 above)		

## 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 \$ 126,227,417)	114,963,619	110,198,254	148,102,074
1.2. Assumed (written \$ 42,473,779)	40,295,060	38,665,107	52,032,006
1.3. Ceded (written \$ 126,678,810)	115,381,403	110,511,215	148,531,091
1.4. Net (written \$ 42,022,386)	39,877,276	38,352,145	51,602,989
<b>Deductions:</b>			
2. Losses incurred (current accident year \$21,791,614):			
2.1. Direct	64,145,416	112,732,137	132,179,925
2.2. Assumed	22,704,824	19,433,354	25,140,725
2.3. Ceded	64,236,494	112,923,111	132,384,499
2.4. Net	22,613,745	19,242,381	24,936,150
3. Loss adjustment expenses incurred	3,728,582	3,966,218	5,115,327
4. Other underwriting expenses incurred	12,648,387	13,213,697	17,173,660
5. Aggregate write-ins for underwriting deductions			
6. Total underwriting deductions (Lines 2 through 5)	38,990,714	36,422,296	47,225,137
7. Net income of protected cells			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	886,562	1,929,850	4,377,852
<b>Investment Income</b>			
9. Net investment income earned	912,721	1,237,164	1,691,802
10. Net realized capital gains (losses) less capital gains tax of \$ 697,897	2,625,421	(77,232)	(69,419)
11. Net investment gain (loss) (Lines 9 + 10)	3,538,142	1,159,932	1,622,383
<b>Other Income</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 18,055 amount charged off \$ 387,829)	(369,774)	(232,348)	(220,831)
13. Finance and service charges not included in premiums	366,207	430,113	580,913
14. Aggregate write-ins for miscellaneous income	25,091	12,887	26,041
15. Total other income (Lines 12 through 14)	21,524	210,652	386,123
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,446,228	3,300,434	6,386,358
17. Dividends to policyholders	172,950	174,000	232,156
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)	4,273,278	3,126,434	6,154,202
19. Federal and foreign income taxes incurred	70,140	561,243	1,428,749
20. Net income (Line 18 minus Line 19) (to Line 22)	4,203,138	2,565,191	4,725,453
<b>Capital and Surplus Account</b>			
21. Surplus as regards policyholders, December 31 prior year	65,552,947	62,868,867	62,868,867
22. Net income (from Line 20)	4,203,138	2,565,191	4,725,453
23. Net transfers (to) from Protected Cell accounts			
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$	276,671	337,816	445,020
25. Change in net unrealized foreign exchange capital gain (loss)			
26. Change in net deferred income tax	(278,479)	(129,633)	244,158
27. Change in nonadmitted assets	536,502	63,461	(269,059)
28. Change in provision for reinsurance	2,634,254		(2,634,254)
29. Change in surplus notes			
30. Surplus (contributed to) withdrawn from protected cells			
31. Cumulative effect of changes in accounting principles			
32. Capital changes:			
32.1. Paid in			
32.2. Transferred from surplus (Stock Dividend)			
32.3. Transferred to surplus			
33. Surplus adjustments:			
33.1. Paid in			
33.2. Transferred to capital (Stock Dividend)			
33.3. Transferred from capital			
34. Net remittances from or (to) Home Office			
35. Dividends to stockholders			
36. Change in treasury stock			
37. Aggregate write-ins for gains and losses in surplus			172,762
38. Change in surplus as regards policyholders (Lines 22 through 37)	7,372,086	2,836,835	2,684,080
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	72,925,033	65,705,702	65,552,947
<b>Details of Write-Ins</b>			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598) (Line 5 above)			
1401. Misc. Income	25,091	12,887	26,041
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page			
1499. Totals (Lines 1401 through 1403 plus 1498) (Line 14 above)	25,091	12,887	26,041
3701. Chg in Minimum Pension Liability			172,762
3702.			
3703.			
3798. Summary of remaining write-ins for Line 37 from overflow page			
3799. Totals (Lines 3701 through 3703 plus 3798) (Line 37 above)			172,762

**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.....	39,041,152	39,959,223	53,671,730
2. Net investment income.....	1,385,456	1,741,797	2,383,811
3. Miscellaneous income.....	21,524	210,652	386,123
4. Total (Lines 1 to 3).....	40,448,132	41,911,672	56,441,664
5. Benefit and loss related payments.....	19,339,810	21,437,019	27,477,626
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
7. Commissions, expenses paid and aggregate write-ins for deductions.....	17,493,663	16,762,762	21,696,275
8. Dividends paid to policyholders.....	152,132	162,557	208,082
9. Federal and foreign income taxes paid (recovered) net of \$ 697,897 tax on capital gains (losses).....	1,104,248	16,162	170,163
10. Total (Lines 5 through 9).....	38,089,853	38,378,501	49,552,146
11. Net cash from operations (Line 4 minus Line 10).....	2,358,279	3,533,172	6,889,518
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	7,331,667	12,132,824	15,219,375
12.2 Stocks.....			
12.3 Mortgage loans.....			
12.4 Real estate.....	4,298,465		
12.5 Other invested assets.....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....			
12.7 Miscellaneous proceeds.....	—	25,191	25,189
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	11,630,132	12,158,015	15,244,564
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	9,416,062	16,194,558	20,474,357
13.2 Stocks.....			
13.3 Mortgage loans.....			
13.4 Real estate.....		5,325	10,769
13.5 Other invested assets.....			
13.6 Miscellaneous applications.....	—		
13.7 Total investments acquired (Lines 13.1 to 13.6).....	9,416,062	16,199,883	20,485,126
14. Net increase (or decrease) in contract loans and premium notes.....			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	2,214,070	(4,041,868)	(5,240,562)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....			
16.2 Capital and paid in surplus, less treasury stock.....	—		
16.3 Borrowed funds.....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....			
16.5 Dividends to stockholders.....			
16.6 Other cash provided (applied).....	(1,058,777)	3,598,380	(1,304,105)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6).....	(1,058,777)	3,598,380	(1,304,105)
<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).....	3,513,571	3,089,684	344,852
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,852,770	2,507,919	2,507,919
19.2 End of period (Line 18 plus Line 19.1).....	6,366,341	5,597,602	2,852,770

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.....			
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## Notes to the 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, except for the NAIC's INT 20-08, a limited-time exception allowing the classification of policyholder credits related to COVID-19 as an other underwriting expense (Page 4, Line 4) instead of a reduction of premium (Page 4, Line 1) when a policy endorsement allowing for discretionary payments to policyholders due to COVID-19 related issues was filed, if required by the state, prior to June 15, 2020. This limited-time exception expired on January 1, 2021.

In April 2020, after experiencing reduced losses as a result of less miles driven during the COVID-19 pandemic, the Company and its subsidiaries and its affiliate, Grange Insurance Company ("GIC"), and its subsidiaries, the 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 (Page 4, Line 4) utilizing the limited-time exception accounting guidance under NAIC SAP INT 20-08; the Company's portion of the total expense was \$1,070,287, of which \$969,296 was for personal auto and \$100,991 was for BOP.

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; the reconciliation illustrates that the permitted practice described above has no impact on either net income or surplus:

	SSAP #	F/S Page	F/S Line #	09/30/2021	12/31/2020
<b>Net Income</b>					
(1) State basis (Page 4, Line 20, Columns 1 & 3) .....	XXX	XXX	XXX	\$ 4,203,138	\$ 4,725,453
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP: .....					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP: .....					
(4) NAIC SAP (1-2-3=4) .....	XXX	XXX	XXX	<u>\$ 4,203,138</u>	<u>\$ 4,725,453</u>
<b>Surplus</b>					
(5) State basis (Page 3, Line 37, Columns 1 & 2) .....	XXX	XXX	XXX	\$ 72,925,033	\$ 65,552,947
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP: .....					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP: .....					
(8) NAIC SAP (5-6-7=8) .....	XXX	XXX	XXX	<u>\$ 72,925,033</u>	<u>\$ 65,552,947</u>

The following table illustrates the impact of reporting the paybacks as an underwriting expense rather than a reduction of premium on the operating percentages and other percentages reported in the 2020 five-year historical data exhibit:

	Paybacks as an Other Underwriting Expense	Paybacks as a Reduction of Premium
<b>Operating Percentages</b>		
Net premiums earned	100	100
Net losses incurred	48.3	49.3
Net loss adjustment expenses incurred	9.9	10.1
Other underwriting expenses incurred	33.3	31.9
Net underwriting gains	8.5	8.7
<b>Other Percentages</b>		
Other underwriting expenses to net premiums written	32.4	31
Losses and loss expenses incurred to premiums earned	58.2	59.5
Net premiums written to policyholders' surplus	80.8	79.2

#### 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 - Not Applicable

### 3. Business Combinations and Goodwill - Not Applicable

### 4. Discontinued Operations - Not Applicable

### 5. Investments

#### 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.

## Notes to the Financial Statements

### 5. Investments (Continued)

- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

#### a. The aggregate amount of unrealized losses:

1. Less than 12 months.....	\$.....	(74,334)
2. 12 months or longer.....	\$.....	(17,073)

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

1. Less than 12 months.....	\$.....	5,918,770
2. 12 months or longer.....	\$.....	589,728

- (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 - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- M. Working Capital Finance Investments - Not Applicable
- N. Offsetting and Netting of Assets and Liabilities - Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

### 6. Joint Ventures, Partnerships and Limited Liability Companies - Not Applicable

### 7. Investment Income - Not Applicable

### 8. Derivative Instruments - Not Applicable

### 9. Income Taxes - No Significant Changes

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

#### A.

- 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.

### 11. Debt - Not Applicable

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

#### A. Defined Benefit Plan - Not Applicable

#### G. Consolidated/Holding Company 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 2021. 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.

### 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

### 14. Liabilities, Contingencies and Assessments - No Significant Changes

### 15. Leases - Not Applicable

### 16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - Not Applicable

### 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - Not Applicable

### 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

### 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

## Notes to the Financial Statements

### 20. Fair Value Measurements

#### A. Fair Value Measurement

##### (1) Fair value measurements at reporting date

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, 2021:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds.....	\$.....	—	\$.....	—	\$.....
Common stock - Parent, subs, affiliate.....	—	—	—	20,720,442	—
<b>Total assets at fair value/NAV.....</b>	<b>\$.....</b>	<b>—</b>	<b>\$.....</b>	<b>20,720,442</b>	<b>\$.....</b>
b. Liabilities at fair value					
<b>Total liabilities at fair value.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>

##### (2) Fair value measurements in Level 3 of the fair value hierarchy

Description	Ending balance as of 06/30/2021	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 09/30/2021
a. Assets										
Common stock-Parent, subs, affiliate.....	\$ 20,625,418	\$.....	\$.....	\$ 95,024	\$.....	\$.....	\$.....	\$.....	\$.....	\$ 20,720,442
<b>Total assets.....</b>	<b>\$ 20,625,418</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$ 95,024</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$ 20,720,442</b>
b. Liabilities										
<b>Total liabilities.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>	<b>\$.....</b>

##### (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, 2021, 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, any fixed-income securities measured and reported at fair value are included in the amounts disclosed above as 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, 2021, for each respective entity totaling \$20.7 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) Derivatives - Not Applicable

#### B. Other Fair Value Disclosures - Not Applicable

#### C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds.....	\$ 79,311,276	\$ 76,696,599	\$.....	\$ 79,311,276	\$.....	\$.....	\$.....
Common stock.....	20,720,442	20,720,442	—	—	—	20,720,442	—
Money market.....	4,239,186	4,239,186	4,239,186	—	—	—	—

#### D. Not Practicable to Estimate Fair Value - Not Applicable

#### E. Nature and Risk of Investments Reported at NAV - Not Applicable

### 21. Other Items

#### A. Unusual or Infrequent Items

The Grange Insurance Operations issued paybacks to personal auto and BOP policyholders in the second quarter of 2020 in response to the expected reduction in loss frequency and the financial hardships encountered as a result of the COVID-19 pandemic. In accordance with NAIC SAP INT 20-08, the paybacks were included in other underwriting expenses incurred on Page 4, Line 4, see Note 1A.

The Company's expense ratio was adversely impacted by the paybacks as was bad debt expense arising during the pandemic related to our billing leniency efforts, such as suspending cancellations, non-renewals for non-payments and pausing collection activities (Page 4, Line 12).

In September 2021, the Company sold its home office for proceeds of \$4.2 million and realized gain of \$3.2 million on a book value of \$1.0 million.

### 22. Events Subsequent

There have been no 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.

## Notes to the Financial Statements

### 22. Events Subsequent (Continued)

	Current Year	Prior Year
A. Did the reporting entity write accident and health insurance premium that is subject to Section 9010 of the Federal Affordable Care Act?.....	NO.....	
B. ACA fee assessment payable for the upcoming year.....	\$.....	\$.....
C. ACA fee assessment paid.....	\$.....	\$.....
D. Premium written subject to ACA 9010 assessment.....	\$.....	\$.....
E. Total adjusted capital before surplus adjustment.....	\$.....	\$.....
F. Total adjusted capital after surplus adjustment.....	\$.....	\$.....
G. Authorized control level.....	\$.....	
H. Would reporting the ACA assessment as of Dec 31 have triggered an RBC action level?.....	NO.....	

### 23. Reinsurance - No Significant Changes

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- A. Method Used to Estimate - Not Applicable
- B. Method Used to Record - Not Applicable
- C. Amount and Percent of Net Retrospective Premiums - Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable
- E. Calculation of Nonadmitted Retrospective Premium - Not Applicable
- F. Risk-Sharing Provisions of the Affordable Care Act (ACA)
  - (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable
- (5) ACA risk corridors receivable as of reporting date - Not Applicable

### 25. Changes in Incurred Losses and Loss Adjustment Expenses

- A. Reasons for Changes in the Provision for Incurred Loss and Loss Adjustment Expenses Attributable to Insured Events of Prior Years

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.

	September 30, 2021	December 31, 2020
Balance January 1	\$36,668,318	\$35,960,929
Less: Reinsurance Recoverable	11,951,462	9,067,283
Net Balance January 1	24,716,856	26,893,646
Incurred Related to:		
Current Year	26,931,789	33,248,692
Prior Year	(589,462)	(3,197,215)
Total Incurred	26,342,327	30,051,477
Paid Related to:		
Current Year	14,388,446	21,745,818
Prior Year	9,247,943	10,482,449
Total Paid	23,636,389	32,228,267
Net Balance at the end of reporting period	27,422,794	24,716,856
Plus: Reinsurance Recoverable	9,146,619	11,951,462
<b>Balance at the end of reporting period</b>	<b>\$36,569,413</b>	<b>\$36,668,318</b>

- B. Significant Changes in Methodologies and Assumptions Used in Calculating the Liability for Unpaid Losses and Loss Adjustment Expenses - Not Applicable

### 26. Intercompany Pooling Arrangements - No Significant Changes

### 27. Structured Settlements - Not Applicable

### 28. Health Care Receivables - Not Applicable

### 29. Participating Policies - Not Applicable

### 30. Premium Deficiency Reserves - No Significant Changes

### 31. High Deductibles - Not Applicable

### 32. Discounting of Liabilities For Unpaid Losses or Unpaid Loss Adjustment Expenses - Not Applicable

### 33. Asbestos/Environmental Reserves - No Significant Changes

### 34. Subscriber Savings Accounts - Not Applicable

## **Notes to the Financial Statements**

**35. Multiple Peril Crop Insurance** - Not Applicable

**36. Financial Guaranty Insurance** - Not Applicable

**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?..... NO.....

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

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?..... NO.....

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

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?..... YES.....  
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?..... NO.....

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group?..... NO.....  
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?..... NO.....  
If yes, complete and file the merger history data file with the NAIC.

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?..... NO.....  
If yes, attach an explanation.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 02/03/2021.....

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?..... N/A.....

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

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?..... NO.....

7.2 If yes, give full information

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?..... NO.....

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?..... NO.....

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

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

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.....  
(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?..... 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?..... 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.....  
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:..... \$ 12,014,613.....

**GENERAL INTERROGATORIES**  
PART 1 - COMMON INTERROGATORIES

## 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.) ..... 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: ..... \$ .....

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... YES .....

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.....	\$ .....	\$ .....
14.22 Preferred Stock.....	\$ .....	\$ .....
14.23 Common Stock.....	\$ 20,443,771 .....	\$ 20,720,442 .....
14.24 Short-Term Investments.....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate.....	\$ .....	\$ .....
14.26 All Other.....	\$ .....	\$ .....
<b>14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....</b>	<b>\$ 20,443,771 .....</b>	<b>\$ 20,720,442 .....</b>
<b>14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....</b>	<b>\$ .....</b>	<b>\$ .....</b>

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... NO .....

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

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 ..... \$ .....

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

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

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 .....

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

1	2
Name of Custodian(s)	Custodian Address
The Northern Trust Company.....	333 S Wabash WB43, Chicago, IL 60604 .....

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	2	3
Name(s)	Location(s)	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? ..... NO .....

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	Affiliation
J. Christopher Montgomery.....	I .....
James Habegger.....	I .....
Jill A. Wagner.....	I .....
Jeffrey Siefker.....	I .....

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... 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? ..... 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
.....	.....	.....	.....	.....

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... YES .....  
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? ..... 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.  
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
Has the reporting entity self-designated PLGI securities? ..... NO

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? ..... NO

**GENERAL INTERROGATORIES****PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?.....NO.....  
If yes, attach an explanation.

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?.....NO.....  
3.2 If yes, give full and complete information thereto

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Total.....										

5. Operating Percentages:

5.1 A&H loss percent.....%.....  
5.2 A&H cost containment percent.....%.....  
5.3 A&H expense percent excluding cost containment expenses.....%.....

6.1 Do you act as a custodian for health savings accounts?.....NO.....  
6.2 If yes, please provide the amount of custodial funds held as of the reporting date. ....\$.....  
6.3 Do you act as an administrator for health savings accounts?.....NO.....  
6.4 If yes, please provide the balance of the funds administered as of the reporting date. ....\$.....  
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....YES.....  
7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?.....

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>U.S. Insurers</b>						
42374	74-2195939	Houston Casualty Co	TX	Unauthorized		
30058	75-1444207	SCOR Reinsurance	NY	Authorized		
<b>All Other Insurers</b>						
00000	AA-3191437	Group ARK Insurance Ltd	BMU	Unauthorized		
00000	AA-1460080	Helvetia Schweizerische Versicherungs	CHE	Unauthorized		
00000	AA-1440060	Lansforsakrings Bolag ENS AB	SWE	Unauthorized		
00000	AA-5280027	Fubon Ins Co Ltd	TWN	Unauthorized		
00000	AA-5420022	Samsung Fire & Marine Ins	KOR	Unauthorized		
00000	AA-1120198	Lloyds Syndicate Number 1618	GBR	Authorized		
00000	AA-3190686	Partner Reins Co Ltd	BMU	Authorized		

**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					
2. Alaska.....	AK	N					
3. Arizona.....	AZ	N					
4. Arkansas.....	AR	N					
5. California.....	CA	N					
6. Colorado.....	CO	N					
7. Connecticut.....	CT	N					
8. Delaware.....	DE	N					
9. District of Columbia.....	DC	N					
10. Florida.....	FL	N					
11. Georgia.....	GA	N					
12. Hawaii.....	HI	N					
13. Idaho.....	ID	N					
14. Illinois.....	IL	L					
15. Indiana.....	IN	N					
16. Iowa.....	IA	L	29,982,133	29,417,310	36,789,556	25,075,104	51,945,062
17. Kansas.....	KS	N					
18. Kentucky.....	KY	N					
19. Louisiana.....	LA	N					
20. Maine.....	ME	N					
21. Maryland.....	MD	N					
22. Massachusetts.....	MA	N					
23. Michigan.....	MI	N					
24. Minnesota.....	MN	L	38,133,414	36,448,857	20,402,613	21,095,604	48,787,466
25. Mississippi.....	MS	N					
26. Missouri.....	MO	L					
27. Montana.....	MT	N					
28. Nebraska.....	NE	N					
29. Nevada.....	NV	N					
30. New Hampshire.....	NH	N					
31. New Jersey.....	NJ	N					
32. New Mexico.....	NM	N					
33. New York.....	NY	N					
34. North Carolina.....	NC	N					
35. North Dakota.....	ND	N					
36. Ohio.....	OH	L					
37. Oklahoma.....	OK	N					
38. Oregon.....	OR	N					
39. Pennsylvania.....	PA	N					
40. Rhode Island.....	RI	N					
41. South Carolina.....	SC	N					
42. South Dakota.....	SD	N					
43. Tennessee.....	TN	N					
44. Texas.....	TX	N					
45. Utah.....	UT	N					
46. Vermont.....	VT	N					
47. Virginia.....	VA	N					
48. Washington.....	WA	N					
49. West Virginia.....	WV	N					
50. Wisconsin.....	WI	L	58,111,870	53,793,066	22,237,326	21,205,313	76,650,879
51. Wyoming.....	WY	N					
52. American Samoa.....	AS	N					
53. Guam.....	GU	N					
54. Puerto Rico.....	PR	N					
55. US Virgin Islands.....	VI	N					
56. Northern Mariana Islands.....	MP	N					
57. Canada.....	CAN	N					
58. Aggregate Other Alien.....	OT	XXX					
59. Totals.....		XXX	126,227,417	119,659,233	79,429,494	67,376,020	177,383,407
							210,589,814

**Details of Write-Ins**

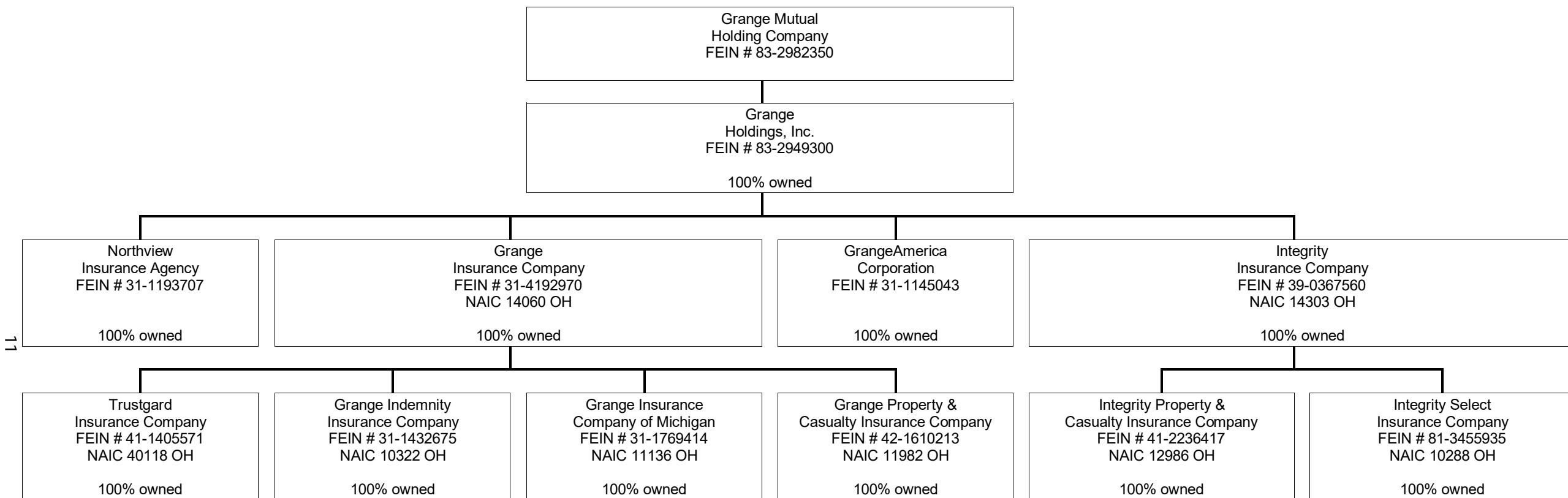
58001.....	XXX						
58002.....	XXX						
58003.....	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998) (Line 58 above).....	XXX						

## (a) Active Status Counts

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

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

PART 1 - ORGANIZATIONAL CHART



**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)	*
12	0267	GRANGE INSURANCE POOL	14060	31-4192970			GRANGE INSURANCE COMPANY	OH	IA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
	0267	GRANGE INSURANCE POOL	40118	41-1405571			TRUSTGARD INSURANCE COMPANY	OH	IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
	0267	GRANGE INSURANCE POOL	10322	31-1432675			GRANGE INDEMNITY INSURANCE COMPANY	OH	IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
	0267	GRANGE INSURANCE POOL	11136	31-1769414			GRANGE INSURANCE COMPANY OF MICHIGAN	OH	IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
	0267	GRANGE INSURANCE POOL	14303	39-0367560			INTEGRITY INSURANCE COMPANY	OH	RE	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
	0267	GRANGE INSURANCE POOL	11982	42-1610213			GRANGE PROPERTY & CASUALTY INSURANCE COMPANY	OH	IA	GRANGE INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
	0267	GRANGE INSURANCE POOL	10288	81-3455935			INTEGRITY SELECT INSURANCE COMPANY	OH	DS	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
	0267	GRANGE INSURANCE POOL	12986	41-2236417			INTEGRITY PROPERTY & CASUALTY INSURANCE COMPANY	OH	DS	INTEGRITY INSURANCE COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
				31-1145043			GRANGEAMERICA	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
				31-1193707			NORTHVIEW INSURANCE AGENCY	OH	NIA	GRANGE HOLDINGS, INC.	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	
				83-2982350			GRANGE MUTUAL HOLDING COMPANY	OH	UIP	GRANGE MUTUAL HOLDING COMPANY	Board of Directors		GRANGE MUTUAL HOLDING COMPANY	N	
				83-2949300			GRANGE HOLDINGS, INC.	OH	UDP	GRANGE MUTUAL HOLDING COMPANY	OWNERSHIP	100.000	GRANGE MUTUAL HOLDING COMPANY	N	

Asterisk	Explanation

## PART 1 – LOSS EXPERIENCE

Line of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire	559,805	982,266	175.466	74.433
2. Allied lines	386,183	700,124	181.293	252.739
3. Farmowners multiple peril				
4. Homeowners multiple peril	3,092,016	1,157,908	37.448	64.219
5. Commercial multiple peril	33,015,740	20,413,336	61.829	265.854
6. Mortgage guaranty				
7. Ocean marine				
8. Inland marine	1,668,061	440,317	26.397	22.440
9. Financial guaranty				
11.1. Medical professional liability - occurrence				
11.2. Medical professional liability - claims made				
12. Earthquake	435			
13. Group accident and health				
14. Credit accident and health				
15. Other accident and health				
16. Workers' compensation	34,665,129	15,106,146	43.577	31.090
17.1. Other liability occurrence	6,930,424	1,824,475	26.326	16.528
17.2. Other liability-claims made	15,883	(4,764)	(29.991)	(34.275)
17.3. Excess workers' compensation				
18.1. Products liability - occurrence	11,242	(27)	(0.245)	0.891
18.2. Products liability - claims made				
19.1, 19.2 Private passenger auto liability	1,371,288	618,839	45.128	40.435
19.3, 19.4 Commercial auto liability	20,120,605	14,470,333	71.918	38.544
21. Auto physical damage	13,095,467	8,434,348	64.407	63.433
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft	31,341	2,114	6.746	207.902
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
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				
35. Totals	114,963,619	64,145,416	55.796	102.299
<b>Details of Write-Ins</b>				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)				

## PART 2 – DIRECT PREMIUMS WRITTEN

Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	208,599	557,407	588,378
2. Allied lines	130,843	379,660	398,387
3. Farmowners multiple peril			
4. Homeowners multiple peril	1,079,212	2,998,620	3,391,149
5. Commercial multiple peril	9,864,643	36,597,333	33,547,768
6. Mortgage guaranty			
8. Ocean marine			
9. Inland marine	206,487	2,082,012	1,909,453
10. Financial guaranty			
11.1. Medical professional liability - occurrence			
11.2. Medical professional liability - claims made			
12. Earthquake	315	446	375
13. Group accident and health			
14. Credit accident and health			
15. Other accident and health			
16. Workers' compensation	9,592,584	37,026,207	36,487,273
17.1. Other liability occurrence	1,977,281	7,684,764	7,059,403
17.2. Other liability-claims made	3,538	12,901	25,224
17.3. Excess workers' compensation			
18.1. Products liability-occurrence	1,513	12,684	20,888
18.2. Products liability-claims made			
19.1, 19.2 Private passenger auto liability	369,234	1,353,460	1,661,123
19.3, 19.4 Commercial auto liability	6,363,325	23,196,358	20,716,323
21. Auto physical damage	3,801,748	14,285,223	13,822,304
22. Aircraft (all perils)			
23. Fidelity			
24. Surety			
26. Burglary and theft	15,173	40,342	31,186
27. Boiler and machinery			
28. Credit			
29. International			
30. Warranty			
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			
35. Totals	33,614,495	126,227,417	119,659,233
<b>Details of Write-Ins</b>			
3401.			
3402.			
3403.			
3498. Summary of remaining write-ins for Line 34 from overflow page			
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)			

**PART 3 (000 OMITTED)**  
**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

Years in Which Losses Occurred	1 Prior Year End Known Case Loss and LAE Reserves	2 Prior Year End IBNR Loss and LAE Reserves (Cols. 1+2)	3 Total Prior Year End Loss and LAE Payments on Claims Reported as of Prior Year End	4 2021 Loss and LAE Payments on Claims Unreported as of Prior Year End	5 2021 Loss and LAE Payments on Claims	6 Total 2021 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings) / Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings) / Deficiency (Cols. 11+12)
1. 2018 + Prior.....	3,989	3,352	7,341	1,788	95	1,883	2,695	77	2,469	5,241	494	(711)	(217)
2. 2019.....	3,139	2,734	5,873	1,295	156	1,451	2,333	105	1,934	4,372	489	(539)	(50)
3. Subtotals 2019 + prior.....	7,128	6,086	13,214	3,083	251	3,334	5,028	182	4,403	9,613	983	(1,250)	(267)
4. 2020.....	4,818	6,685	11,503	5,003	911	5,914	159	408	4,699	5,266	344	(667)	(323)
5. Subtotals 2020 + prior.....	11,946	12,771	24,717	8,086	1,162	9,248	5,187	590	9,102	14,879	1,327	(1,917)	(590)
6. 2021.....	XXX	XXX	XXX	XXX	14,388	14,388	XXX	6,054	6,489	12,543	XXX	XXX	XXX
7. Totals.....	11,946	12,771	24,717	8,086	15,550	23,636	5,187	6,644	15,591	27,422	1,327	(1,917)	(590)
8. Prior Year-End Surplus As Regards Policyholders.....											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.....
											11.109 %	(15.010)%	(2.386)%
													Col. 13, Line 7 / Line 8.....
													(0.900)%

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

### EXPLANATION:

1. No business written.....
2. No business written.....
3. No business written.....
4. .....

### BARCODES:

1.   
1 4 3 0 3 2 0 2 1 4 9 0 0 0 0 3
2.   
1 4 3 0 3 2 0 2 1 4 5 5 0 0 0 0 3
3.   
1 4 3 0 3 2 0 2 1 3 6 5 0 0 0 0 3
- 4.

**OVERFLOW PAGE FOR WRITE-INS**

**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.....	1,176,521	1,333,684
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		10,769
2.2 Additional investment made after acquisition.....		
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....	3,230,580	
5. Deduct amounts received on disposals.....	4,298,465	
6. Total foreign exchange change in book / adjusted carrying value.....		
7. Deduct current year's other-than-temporary impairment recognized.....		
8. Deduct current year's depreciation.....	108,636	167,931
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	–	1,176,521
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	–	1,176,521

**SCHEDULE B – VERIFICATION**

Mortgage Loans

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

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

**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.....	95,390,171	90,353,758
2. Cost of bonds and stocks acquired.....	9,416,062	20,474,357
3. Accrual of discount.....	43,066	62,707
4. Unrealized valuation increase (decrease).....	276,673	425,786
5. Total gain (loss) on disposals.....	92,738	(95,640)
6. Deduct consideration for bonds and stocks disposed of.....	7,331,669	15,261,867
7. Deduct amortization of premium.....	493,847	611,422
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	23,847	42,492
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	97,417,041	95,390,171
12. Deduct total nonadmitted amounts.....		
13. Statement value at end of current period (Line 11 minus Line 12).....	97,417,041	95,390,171

**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).....	65,888,222	4,421,272	1,700,146	261,274	65,989,276	65,888,222	68,870,621	65,641,396
2. NAIC 2 (a).....	9,099,376		868,564	(404,835)	9,367,803	9,099,376	7,825,977	9,305,006
3. NAIC 3 (a).....								
4. NAIC 4 (a).....								
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	74,987,598	4,421,272	2,568,710	(143,561)	75,357,078	74,987,598	76,696,599	74,946,402
<b>Preferred Stock</b>								
8. NAIC 1.....								
9. NAIC 2.....								
10. NAIC 3.....								
11. NAIC 4.....								
12. NAIC 5.....								
13. NAIC 6.....								
14. Total Preferred Stock.....								
15. Total Bonds & Preferred Stock.....	74,987,598	4,421,272	2,568,710	(143,561)	75,357,078	74,987,598	76,696,599	74,946,402

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ ; NAIC 2 \$ ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

(SI-03) Schedule DA - Part 1

**NONE**

(SI-03) Schedule DA - Verification - Short-Term Investments

**NONE**

(SI-04) Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**NONE**

(SI-04) Schedule DB - Part B - Verification - Futures Contracts

**NONE**

(SI-05) Schedule DB - Part C - Section 1

**NONE**

(SI-06) Schedule DB - Part C - Section 2

**NONE**

(SI-07) 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.....	391,828	435,330
2. Cost of cash equivalents acquired.....	12,220,563	9,344,651
3. Accrual of discount.....		
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		
6. Deduct consideration received on disposals.....	8,373,205	9,388,153
7. Deduct amortization of premium.....		
8. Total foreign exchange change in book / adjusted carrying value.....		
9. Deduct current year's other-than-temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,239,186	391,828
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	4,239,186	391,828

Quarterly Statement as of September 30, 2021 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						
0399999 - Totals.....								

**NONE**

**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	Change 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 Encumbrances	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>Property disposed</b>																			
HOME OFFICE BUILDING.....	APPLETON	WI	09/22/2021	ONE BOLDT PROPERTIES, LLC	5,692,649	—	818,892	98,648	—	—	(98,648)	—	720,244	3,708,565	—	2,988,321	2,988,321	—	219,396
HOME OFFICE LAND.....	APPLETON	WI	09/22/2021	ONE BOLDT PROPERTIES, LLC	795,578	—	357,629	9,988	—	—	(9,988)	—	347,641	589,900	—	242,259	242,259	—	—
0199999 - Property disposed.....					6,488,227	—	1,176,521	108,636	—	—	(108,636)	—	1,067,885	4,298,465	—	3,230,580	3,230,580	—	219,396
0399999 - Totals.....					6,488,227	—	1,176,521	108,636	—	—	(108,636)	—	1,067,885	4,298,465	—	3,230,580	3,230,580	—	219,396

E01

(E-02) Schedule B - Part 2

**NONE**

(E-02) Schedule B - Part 3

**NONE**

(E-03) Schedule BA - Part 2

**NONE**

(E-03) Schedule BA - Part 3

**NONE**

**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, NAIC Designation Modifier and SVO Administrative Symbol
<b>Bonds: U.S. Governments</b>									
3130AN-QZ-6	FEDERAL HOME LOAN BANK 1.65 25/08/31		08/18/2021	LOOP CAPITAL MARKETS LLC	XXX	500,000	500,000		1.A
3133EL-HM-9	FEDERAL FARM CREDIT BANK 2.08 14/01/27		07/19/2021	PERSHING LLC	XXX	504,575	500,000	173	1.A FE
3133EM-V7-4	FEDERAL FARM CREDIT BANK 1.4 26/04/29		09/28/2021	STIFEL NICOLAUS AND CO	XXX	992,870	1,000,000	2,450	1.A
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		05/22/2019	VARIOUS	XXX	8,899	8,899		1.A
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		09/28/2021	STIFEL NICOLAUS AND CO	XXX	1,366,308	1,339,517	2,698	1.A
0599999 - Bonds: U.S. Governments						3,372,652	3,348,417	5,321	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>									
312432-T6-4	FAYETTE CNTY KY SCH DIST FIN C 1.5		08/05/2021	STIFEL NICOLAUS AND CO	XXX	200,000	200,000		1.D FE
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		08/06/2019	VARIOUS	XXX	8,407	8,407		1.A
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		07/19/2021	STIFEL NICOLAUS AND CO	XXX	503,184	482,960	704	1.A FE
3199999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						711,591	691,367	704	XXX
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>									
26442E-AF-7	DUKE ENERGY OHIO INC 3.65 01/02/29		08/23/2021	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	337,029	300,000	730	1.F FE
3899999 - Bonds: Industrial and Miscellaneous (Unaffiliated)						337,029	300,000	730	XXX
8399997 - Subtotals - Bonds - Part 3						4,421,272	4,339,783	6,755	XXX
8399999 - Subtotals - Bonds						4,421,272	4,339,783	6,755	XXX
9999999 - Totals						4,421,272	XXX	6,755	XXX

## SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol				
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.											
<b>Bonds: U.S. Governments</b>																									
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		09/01/2021	MBS PAYDOWN	XXX	173	173	173	173								173					5	01/15/2033	1.A	
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204		09/01/2021	MBS PAYDOWN	XXX	999	999	1,039	1,019			(1)				(1)		999					20	01/20/2042	1.A
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	4,992	4,992	5,007	4,992			1				1		4,992					131	05/20/2033	1.A
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	5,486	5,486	5,549	5,508			(12)				(12)		5,486					63	10/20/2040	1.A
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	72,136	72,136	70,693	71,164			487				487		72,136					1,129	02/16/2058	1.A
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	36,515	36,515	36,248	36,321			25				25		36,515					500	01/16/2059	1.A
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	27,809	27,809	27,123	27,378			239				239		27,809					395	07/16/2051	1.A
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	182,855	182,855	179,198	180,497			1,801				1,801		182,855					3,728	11/16/2053	1.A
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	83,719	83,719	84,465	84,069			(184)				(184)		83,719					1,663	09/20/2047	1.A
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	35,081	35,081	35,695	35,895			(1,046)				(1,046)		35,081					764	11/20/2049	1.A
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	326,957	326,957	347,137	344,043			(9,276)				(9,276)		326,957					5,615	10/20/2048	1.A
0599999 - Bonds: U.S. Governments					776,722	776,723	792,326	791,059			(7,965)				(7,965)		776,723					14,014	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		09/01/2021	SECURITY CALLED BY ISSUER at 100,000	XXX	5,000	5,000	5,000	5,000								5,000					134	05/01/2023	1.A FE	
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		09/01/2021	MBS PAYDOWN	XXX	145,608	145,608	154,572	154,514			(1,326)				(1,326)		145,608					2,553	05/01/2050	1.A
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		09/01/2021	MBS PAYDOWN	XXX	104,372	104,372	110,178	110,080			(156)				(156)		104,372					1,316	09/01/2050	1.A
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	52,459	52,459	49,377	49,835			1,008				1,008		52,459					582	12/25/2042	1.A
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	8,589	8,589	8,028	8,015			138				138		8,589					80	04/25/2043	1.A
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	11,902	11,902	12,534	12,380			(74)				(74)		11,902					248	05/25/2033	1.A
3136AH-PG-9	FANNIE MAE 4 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	170,116	170,116	179,978	175,139			(1,829)				(1,829)		170,116					4,405	07/25/2032	1.A
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	8,141	8,141	8,641	8,366			(60)				(60)		8,141					166	01/25/2030	1.A
3136BF-JK-7	FANNIE MAE 1.25 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	126,817	126,817	126,401	126,401			81				81		126,817					576	05/25/2050	1.A
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		09/01/2021	MBS PAYDOWN	XXX	672	672	666	668			1				1		672					22	11/01/2032	1.A FE
3137AS-Q8-0	FREDDIE MAC 3 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	424	424	438	430			(45)				(45)		424					7	12/15/2040	1.A
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	8,485	8,485	8,806	8,805			(27)				(27)		8,485					100	09/25/2050	1.A
3137FJ-RM-3	FREDDIE MAC 4 POOL ID N.A.		07/01/2021	MBS PAYDOWN	XXX	5,654	5,654	5,756	5,747			(861)				(861)		5,654					132	07/15/2044	1.A
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	23,104	23,104	26,027	24,374			(494)				(494)		23,104					682	01/15/2049	1.A
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	67,687	67,687	70,733	70,686			(1,799)				(1,799)		67,687					1,385	11/15/2047	1.A
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	47,469	47,469	49,456	49,456			(72)				(72)		47,469					53	10/25/2049	1.A
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	9,809	9,809	9,924	9,924			(1)				(1)		9,809					33	11/25/2050	1.A
3139BL-BJ-6	FREDDIE MAC 4 POOL ID N.A.		09/01/2021	MBS PAYDOWN	XXX	10,453	10,453	10,934	10,645			(58)				(58)		10,453					242	07/15/2039	1.A
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		09/01/2021	MBS PAYDOWN	XXX	192	192	195	193									192					6	07/01/2023	1.A FE
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		09/01/2021	MBS PAYDOWN	XXX	53,339	53,339	54,747	54,819			(769)				(769)		53,339					932	08/01/2039	1.A
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		09/01/2021	MBS PAYDOWN	XXX	4,711	4,711	4,941	4,904			(41)				(41)		4,711					108	10/01/2040	1.A
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797		08/25/2021	SECURITY CALLED BY ISSUER at 100,000	XXX	45,000	45,000	45,000	45,000								45,000					1,680	09/01/2039	1.C FE	
3199999 - Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions					910,003	910,003	942,333	746,000			(6,385)				(6,385)		910,003					15,440	XXX	XXX	
<b>Bonds: Industrial and Miscellaneous (Unaffiliated)</b>																									
00287Y-AR-0	ABBVIE INC 4.5 14/05/35		09/20/2021	D. A. DAVIDSON & CO. INC. DADAVING	XXX	363,333	300,000	303,042	302,488			(96)				(96)		302,392					60,941	09/20/2035	2.B FE
233331-AR-8	DTE ENERGY CO 3.85 01/12/23		07/01/2021	SECURITY CALLED BY ISSUER at 100,000	XXX	323,847	300,000	302,397	301,296			(234)				(234)		301,062					(1,062)		

## Quarterly Statement as of September 30, 2021 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 Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book / Adjusted Carrying Value	Change in Book / Adjusted Carrying Value					16 Book / Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase / (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B. / A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2		09/01/2021	MBS PAYDOWN	XXX	51	51	15	21		.4		4			51			2	06/25/2028	1.D FM
718546-AK-0	PHILLIPS 66 4.65 15/11/34		09/17/2021	STIFEL NICOLAUS AND CO	XXX	295,810	250,000	269,258	265,764		(654)		(654)			265,110	30,700	30,700	9,881	11/15/2034	2.A FE
3899999 - Bonds: Industrial and Miscellaneous (Unaffiliated)					996,409	863,419	888,218	883,071			(989)		(989)			881,983	90,579	90,579	52,273	XXX	XXX
8399997 - Subtotals - Bonds - Part 4					2,683,134	2,550,146	2,622,876	2,420,131			(15,340)		(15,340)			2,568,710	90,579	90,579	81,727	XXX	XXX
8399999 - Subtotals - Bonds					2,683,134	2,550,146	2,622,876	2,420,131			(15,340)		(15,340)			2,568,710	90,579	90,579	81,727	XXX	XXX
9999999 - Totals					2,683,134	XXX	2,622,876	2,420,131			(15,340)		(15,340)			2,568,710	90,579	90,579	81,727	XXX	XXX

(E-06) Schedule DB - Part A - Section 1

**NONE**

(E-06) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

**NONE**

(E-06) Schedule DB - Part A - Section 1 - Financial or Economic Impact of The Hedge

**NONE**

(E-07) Schedule DB - Part B - Section 1

**NONE**

(E-07) Schedule DB - Part B - Section 1 - Broker Name

**NONE**

(E-07) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

**NONE**

(E-07) Schedule DB - Part B - Section 1 - Financial or Economic Impact of The Hedge

**NONE**

(E-08) Schedule DB - Part D - Section 1

**NONE**

(E-09) Schedule DB - Part D - Section 2 - By Reporting Entity

**NONE**

(E-09) Schedule DB - Part D - Section 2 - To Reporting Entity

**NONE**

(E-10) Schedule DB - Part E

**NONE**

(E-11) Schedule DL - Part 1

**NONE**

(E-12) Schedule DL - Part 2

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
JP Morgan Chase Bank - Operating – Milwaukee, WI			100		4,751,072	3,755,209	2,127,155	XXX
0199998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories								XXX
0199999 – Total Open Depositories			100		4,751,072	3,755,209	2,127,155	XXX
0299998 – Deposits in depositories that do not exceed the allowable limit in any one depository (see Instructions) - Suspended Depositories								XXX
0299999 – Total Suspended Depositories								XXX
0399999 – Total Cash on Deposit			100		4,751,072	3,755,209	2,127,155	XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total			100		4,751,072	3,755,209	2,127,155	XXX

**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 and Accrued	9 Amount Received During Year
<b>Exempt Money Market Mutual Funds – as Identified by SVO</b>								
665279-87-3.....	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO.....		01/31/2021.....	XXX.....		4,239,186.....	14.....	94.....
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO.....						4,239,186.....	14.....	94.....
9999999 - Total Cash Equivalents.....						4,239,186.....	14.....	94.....

**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For The Period Ended 09/30/2021

NAIC Group Code: 0267

NAIC Company Code: 14303

Company Name: INTEGRITY INSURANCE COMPANY

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

## 1. Monoline policies

1	2	3
Direct Written Premium	Direct Earned Premium	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.....

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.....

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:..... \$..... 6,500

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..... \$.....