



QUARTERLY STATEMENT
AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE
INTEGRITY INSURANCE COMPANY

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 43206-1066.....	
Main Administrative Office.....	671 South High Street.....		
	Columbus, OH, US 43206-1066.....	614-445-2900.....	
		(Telephone Number)	
Mail Address.....	671 South High Street.....	Columbus, OH, US 43206-1066.....	
Primary Location of Books and Records.....	671 South High Street.....		
	Columbus, OH, US 43206-1066.....	614-445-2900.....	
		(Telephone Number)	
Internet Website Address.....	www.integrityinsurance.com.....		
Statutory Statement Contact.....	Jeffrey P. Siefker.....	614-593-4014.....	
		(Telephone Number)	
	siefkerj@grangeinsurance.com.....	614-542-3017.....	
	(E-Mail Address)	(Fax Number)	

JOHN (NMN) AMMENDOLA#, PRESIDENT & CEO.....TERESA JEAN BROWN#, EVP & CFO.....
LAWAWN DEE COLEMAN, EVP & SECRETARY.....

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	

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.

1. State the amendment number: _____
2. Date filed: _____
3. Number of pages attached: _____

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.....	85,428,077		85,428,077	83,124,978
2.	Stocks:				
	2.1 Preferred stocks.....				
	2.2 Common stocks.....	21,037,166		21,037,166	20,838,746
3.	Mortgage loans on real estate:				
	3.1 First liens.....				
	3.2 Other than first liens.....				
4.	Real estate:				
	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 (\$), cash equivalents (\$ 3,537,930) and short-term investments (\$).....	3,537,930		3,537,930	2,924,745
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).....	110,003,173		110,003,173	106,888,469
13.	Title plants less \$ charged off (for Title insurers only).....				
14.	Investment income due and accrued.....	609,414		609,414	598,156
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection.....	14,095,249	104,000	13,991,249	13,321,776
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 73,113 earned but unbilled premiums).....	73,113		73,113	73,113
	15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$).....				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers.....	850,256		850,256	428,406
	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.....	2,375,506		2,375,506	1,105,902
18.2	Net deferred tax asset.....	1,535,548		1,535,548	1,661,881
19.	Guaranty funds receivable or on deposit.....				
20.	Electronic data processing equipment and software.....				
21.	Furniture and equipment, including health care delivery assets (\$).....				
22.	Net adjustment in assets and liabilities due to foreign exchange rates.....				
23.	Receivables from parent, subsidiaries and affiliates.....	4,219,534		4,219,534	10,220,639
24.	Health care (\$) and other amounts receivable.....				
25.	Aggregate write-ins for other-than-invested assets.....	25,185		25,185	43,182
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25).....	133,786,978	104,000	133,682,978	134,341,524
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....				
28.	Total (Lines 26 and 27).....	133,786,978	104,000	133,682,978	134,341,524
Details of Write-Ins					
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.....	(25,369)		(25,369)	(7,172)
2502.	Equities in Pools.....	50,554		50,554	50,354
2503.	.....			
2598.	Summary of remaining write-ins for Line 25 from overflow page.....				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above).....	25,185		25,185	43,182

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31, Prior Year
1. Losses (current accident year \$ 10,013,980)	26,667,409	23,012,332
2. Reinsurance payable on paid losses and loss adjustment expenses		
3. Loss adjustment expenses	5,692,086	5,700,422
4. Commissions payable, contingent commissions and other similar charges	476,398	1,101,000
5. Other expenses (excluding taxes, licenses and fees)	1,275,994	1,363,754
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	431,847	609,456
7.1 Current federal and foreign income taxes (including \$ 146 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 \$ 76,875,835 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)	25,920,537	24,621,323
10. Advance premium	665,741	236,313
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders	181,110	191,851
12. Ceded reinsurance premiums payable (net of ceding commissions)	2,742,778	3,380,480
13. Funds held by company under reinsurance treaties		
14. Amounts withheld or retained by company for account of others	1,055,019	792,636
15. Remittances and items not allocated	(12,756)	6,026
16. Provision for reinsurance (including \$ certified)		122,455
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	(73,298)	560,317
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	65,022,865	61,698,365
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	65,022,865	61,698,365
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)	62,660,113	66,643,159
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)	68,660,113	72,643,159
38. Totals (Page 2, Line 28, Col. 3)	133,682,978	134,341,524
Details of Write-Ins		
2501. Misc Liabilities	(73,298)	560,317
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)	(73,298)	560,317
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	2	3
		Current Year to Date	Prior Year to Date	Prior Year Ended December 31
Underwriting Income				
1.	Premiums earned:			
1.1.	Direct (written \$ 90,883,777)	77,155,431	75,153,072	155,501,586
1.2.	Assumed (written \$ 28,324,758)	27,054,346	26,480,276	54,184,892
1.3.	Ceded (written \$ 91,073,465)	77,373,932	75,408,437	156,028,770
1.4.	Net (written \$ 28,135,061)	26,835,845	26,224,910	53,657,707
Deductions:				
2.	Losses incurred (current accident year \$20,647,549):			
2.1	Direct	67,603,347	41,140,035	85,323,359
2.2	Assumed	21,899,995	14,443,486	32,219,124
2.3	Ceded	67,683,356	41,183,904	85,424,137
2.4	Net	21,819,987	14,399,617	32,118,343
3.	Loss adjustment expenses incurred	2,810,726	2,450,232	4,837,500
4.	Other underwriting expenses incurred	8,746,617	8,355,671	16,620,246
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	33,377,330	25,205,520	53,576,089
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	(6,541,485)	1,019,390	81,618
Investment Income				
9.	Net investment income earned	801,890	731,155	1,358,927
10.	Net realized capital gains (losses) less capital gains tax of \$ 146	549	1,706	2,757,501
11.	Net investment gain (loss) (Lines 9 + 10)	802,439	732,861	4,116,428
Other Income				
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 0 amount charged off \$ (68,158))	68,158	(33,311)	(611,734)
13.	Finance and service charges not included in premiums	272,885	265,032	484,428
14.	Aggregate write-ins for miscellaneous income	(6,149)	30,041	29,236
15.	Total other income (Lines 12 through 14)	334,894	261,762	(98,070)
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(5,404,152)	2,014,013	4,099,976
17.	Dividends to policyholders	108,660	113,300	238,697
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)	(5,512,812)	1,900,713	3,861,279
19.	Federal and foreign income taxes incurred	(1,335,223)	159,970	289,715
20.	Net income (Line 18 minus Line 19) (to Line 22)	(4,177,589)	1,740,743	3,571,564
Capital and Surplus Account				
21.	Surplus as regards policyholders, December 31 prior year	72,643,159	65,552,947	65,552,947
22.	Net income (from Line 20)	(4,177,589)	1,740,743	3,571,564
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$ 6,394	198,420	181,647	394,975
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(172,146)	(250,794)	(226,640)
27.	Change in nonadmitted assets	45,814	290,395	838,514
28.	Change in provision for reinsurance	122,455	2,634,254	2,511,799
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		-	
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(3,983,046)	4,596,245	7,090,212
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	68,660,113	70,149,192	72,643,159
Details of Write-Ins				
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	(6,149)	30,041	29,236
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)	(6,149)	30,041	29,236
3701.				
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)		-	

CASH FLOW

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	27,257,312	25,660,030	53,926,112
2. Net investment income	1,108,921	1,121,687	1,857,112
3. Miscellaneous income	334,894	261,762	(98,070)
4. Total (Lines 1 to 3)	28,701,127	27,043,479	55,685,154
5. Benefit and loss related payments	18,586,760	13,774,469	27,768,465
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	12,450,475	12,182,057	22,350,639
8. Dividends paid to policyholders	119,401	105,890	212,541
9. Federal and foreign income taxes paid (recovered) net of \$ 146 tax on capital gains (losses)	(65,475)	1,104,250	1,904,250
10. Total (Lines 5 through 9)	31,091,161	27,166,666	52,235,895
11. Net cash from operations (Line 4 minus Line 10)	(2,390,034)	(123,187)	3,449,259
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,846,415	4,648,533	10,463,638
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	-	-	-
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,846,415	4,648,533	14,762,103
13. Cost of investments acquired (long-term only):			
13.1 Bonds	8,472,284	4,994,790	19,079,675
13.2 Stocks			
13.3 Mortgage loans			
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	-	-	-
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,472,284	4,994,790	19,079,675
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)	(2,625,869)	(346,257)	(4,317,572)
Cash from Financing and Miscellaneous Sources			
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)	5,629,088	1,346,086	940,288
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	5,629,088	1,346,086	940,288
Reconciliation of Cash, Cash Equivalents and Short-Term Investments			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	613,185	876,642	71,975
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	2,924,745	2,852,770	2,852,770
19.2 End of period (Line 18 plus Line 19.1)	3,537,930	3,729,412	2,924,745
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001.			

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.

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 #	06/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	\$ (4,177,589)	\$ 3,571,564
(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>\$ (4,177,589)</u>	<u>\$ 3,571,564</u>
Surplus					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 68,660,113	\$ 72,643,159
(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>\$ 68,660,113</u>	<u>\$ 72,643,159</u>

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.
- (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 \$ (1,091,537)
2. 12 months or longer (439,233)
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 months \$ 13,630,982
2. 12 months or longer 3,027,496
- (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

Notes to the Financial Statements

5. Investments (Continued)

- 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 GIC and participate in the pension and other benefit plans of GHI and GIC.

The qualified defined benefit pension plan ("Plan") is sponsored by GHI and is currently fully funded, with no contributions expected in 2022. 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

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 the end of the period:

	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	–	–	21,037,166	–	21,037,166
	Total assets at fair value/NAV	<u>\$</u>	<u>– \$</u>	<u>\$ 21,037,166</u>	<u>\$</u>	<u>\$ 21,037,166</u>
b.	Liabilities at fair value					
	Total liabilities at fair value	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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

Description	Beginning balance as of 04/01/2022	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 at 06/30/2022
a. Assets										
Common stock-Parent, subs, affiliate	\$ 20,935,937	\$	\$	\$	\$ 101,229	\$	\$	\$	\$	\$ 21,037,166
Total assets	<u>\$ 20,935,937</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 101,229</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 21,037,166</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

- (3) The Company's policy is to recognize transfers in and out as of the end of the reporting period.
- (4) As of the end of the period, the reported fair value of the entity's investments categorized within Level 2 and Level 3 of the fair value hierarchy are as follows:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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 the end of the period, for each respective entity totaling \$21.0 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	\$..... 79,210,342	\$..... 85,428,077	\$..... –	\$..... 79,210,342	\$..... –	\$..... –	\$..... –
Common stock	21,037,166	21,037,166	–	–	21,037,166	–	–
Money market	3,537,930	3,537,930	3,537,930	–	–	–	–

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 has \$50,000 remaining of the \$0.5 million reserve established at December 31, 2021 for any non-pay cancels that lagged into 2022 in response to issues associated with the transition to a new billing system in 2021 (Page 2, Line 15.1 and Page 4, Line 12 in 2022 and 2021).

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.

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.

Notes to the Financial Statements

25. Changes in Incurred Losses and Loss Adjustment Expenses (Continued)

	June 30, 2022	December 31, 2021
Balance January 1	\$38,056,208	\$36,668,318
Less: Reinsurance Recoverable	9,343,453	11,951,462
Net Balance January 1	28,712,755	24,716,856
Incurred Related to:		
Current Year	25,201,752	38,750,527
Prior Year	(571,039)	(1,794,683)
Total Incurred	24,630,713	36,955,844
Paid Related to:		
Current Year	12,283,822	23,103,467
Prior Year	8,700,151	9,856,478
Total Paid	20,983,973	32,959,945
Net Balance at the end of reporting period	32,359,495	28,712,755
Plus: Reinsurance Recoverable	11,414,248	9,343,453
Balance at the end of reporting period	\$43,773,743	\$38,056,208

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

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
- 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?.....NO
- 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:.....\$ 4,219,534

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:

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES

	1 Prior Year-End Book / Adjusted Carrying Value	2 Current Quarter Book / Adjusted Carrying Value
14.21 Bonds.....	\$.....	\$.....
14.22 Preferred Stock.....		
14.23 Common Stock.....	20,838,746	21,037,166
14.24 Short-Term Investments.....		
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).....	20,838,746	21,037,166
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?.....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 Name of Custodian(s)	2 Custodian Address
The Northern Trust Company.....	333 S Wabash Street 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
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?.....NO
- 17.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
.....

- 17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]
- | 1
Name of Firm or Individual | 2
Affiliation |
|---------------------------------|------------------|
| J. Christopher Montgomery..... | 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
Central
Registration
Depository
Number | 2
Name of Firm or Individual | 3
Legal Entity Identifier (LEI) | 4
Registered With | 5
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 | 2 | 3 | Total Discount | | | | Discount Taken During Period | | | |
|------------------|------------------|------------|----------------|------------|------|-------|------------------------------|------------|------|-------|
| | | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| Line of Business | Maximum Interest | Disc. Rate | Unpaid Losses | Unpaid LAE | IBNR | Total | Unpaid Losses | Unpaid LAE | IBNR | 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	2	3	4	5	6	7
NAIC Company Code	ID Number	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
U.S. Insurers						
13021.....	42-0644327.....	United Fire & Casualty Co.....	IA.....	Authorized.....	.....	.....
All Other Insurers						
00000.....	AA-1780116.....	Chaucer Ins Co Designated Activity Co.....	IRL.....	Unauthorized.....	.....	.....
00000.....	AA-3191432.....	Vantage Risk Ltd.....	BMU.....	Unauthorized.....	.....	.....
00000.....	AA-1128623.....	Lloyds Syndicate #2121.....	GBR.....	Authorized.....	.....	.....

SCHEDULE T – EXHIBIT OF PREMIUMS WRITTEN
Current Year to Date - Allocated by States and Territories

			1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			Active Status (a)	2	3	4	5	6	7
				Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date	Current Year To Date	Prior Year To Date
States, Etc.									
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	19,923,098	21,900,676	9,605,481	28,794,181	50,671,046	50,513,077
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	28,801,833	27,913,030	13,375,051	14,740,732	53,816,203	49,896,696
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	42,158,846	42,799,216	21,619,899	14,826,559	91,348,986	75,036,276
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	90,883,777	92,612,922	44,600,432	58,361,472	195,836,236	175,446,048
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

E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....–

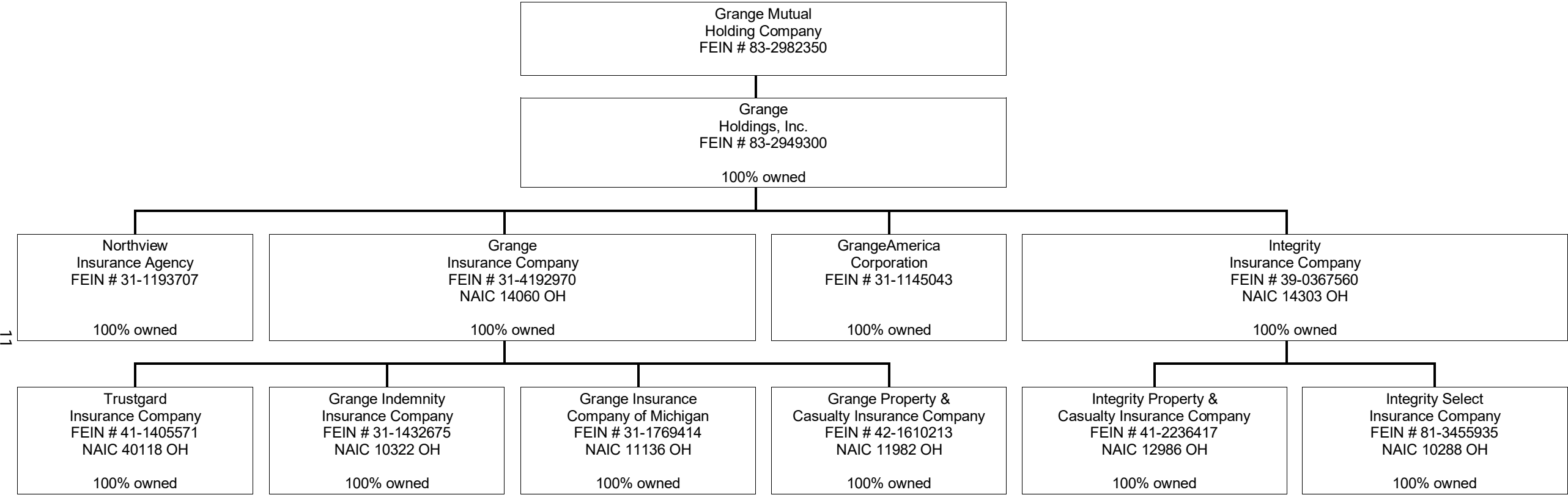
D – Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile.....–

R – Registered - Non-domiciled RRGs.....–

Q – Qualified - Qualified or accredited reinsurer.....–

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? (Yes/No)	*
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

		Current Year to Date			4
		1	2	3	Prior Year to Date
Line of Business		Direct Premiums Earned	Direct Losses Incurred	Direct Loss Percentage	Direct Loss Percentage
1.	Fire	367,089	665,399	181.263	200.739
2.1.	Allied lines	257,226	(96,815)	(37.638)	271.539
2.2.	Multiple peril crop				
2.3.	Federal flood				
2.4.	Private crop				
2.5.	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,829,425	6,403,722	350.040	18.201
5.	Commercial multiple peril	22,934,697	36,528,701	159.273	55.974
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	1,274,627	904,715	70.979	26.938
10.	Financial guaranty				
11.1.	Medical professional liability - occurrence				
11.2.	Medical professional liability - claims made				
12.	Earthquake	300	-	-	
13.1.	Comprehensive (hospital and medical) individual				
13.2.	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
15.1.	Vision only				
15.2.	Dental only				
15.3.	Disability income				
15.4.	Medicare supplement				
15.5.	Medicaid Title XIX				
15.6.	Medicare Title XVIII				
15.7.	Long-term care				
15.8.	Federal employees health benefits plan				
15.9.	Other health				
16.	Workers' compensation	22,355,852	7,720,507	34.535	38.611
17.1.	Other liability occurrence	4,665,898	453,483	9.719	38.859
17.2.	Other liability-claims made	5,322	(1,847)	(34.699)	(34.126)
17.3.	Excess workers' compensation				
18.1.	Products liability - occurrence	6,361	(60)	(0.935)	0.786
18.2.	Products liability - claims made				
19.1.	Private passenger auto no-fault (personal injury protection)	50,168	(6,492)	(12.941)	16.900
19.2.	Other private passenger auto liability	736,425	66,036	8.967	63.900
19.3.	Commercial auto no-fault (personal injury protection)	268,349	22,095	8.234	119.100
19.4.	Other commercial auto liability	13,599,975	7,672,014	56.412	76.000
21.1.	Private passenger auto physical damage	884,636	570,337	64.471	52.500
21.2.	Commercial auto physical damage	7,899,407	6,691,646	84.711	69.600
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft	19,672	9,907	50.359	2.576
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	77,155,431	67,603,347	87.620	54.742
Details of Write-Ins					
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

		1	2	3
Line of Business		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire	171,756	331,275	348,808
2.1	Allied lines	127,830	249,243	248,817
2.2	Multiple peril crop			
2.3	Federal flood			
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	961,711	1,670,645	1,919,408
5.	Commercial multiple peril	11,748,557	26,131,245	26,732,690
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	417,168	2,215,853	1,875,525
10.	Financial guaranty			
11.1.	Medical professional liability - occurrence			
11.2.	Medical professional liability - claims made			
12.	Earthquake	139	139	131
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
15.1	Vision only			
15.2	Dental only			
15.3	Disability income			
15.4	Medicare supplement			
15.5	Medicaid Title XIX			
15.6	Medicare Title XVIII			
15.7	Long-term care			
15.8	Federal employees health benefits plan			
15.9	Other health			
16.	Workers' compensation	13,192,469	26,313,679	27,433,623
17.1.	Other liability occurrence	2,425,758	5,715,448	5,707,484
17.2.	Other liability-claims made	3,342	6,433	9,363
17.3.	Excess workers' compensation	–		
18.1.	Products liability - occurrence	8,372	9,418	11,171
18.2.	Products liability - claims made			
19.1	Private passenger auto no-fault (personal injury protection)	27,156	48,933	58,756
19.2	Other private passenger auto liability	451,744	807,365	925,470
19.3	Commercial auto no-fault (personal injury protection)	189,173	344,849	346,624
19.4	Other commercial auto liability	8,505,090	16,525,168	16,486,409
21.1	Private passenger auto physical damage	506,169	943,330	1,100,217
21.2	Commercial auto physical damage	4,544,023	9,551,706	9,383,257
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft	4,557	19,049	25,169
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	43,285,013	90,883,777	92,612,922
Details of Write-Ins				
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

	1	2	3	4	5	6	7	8	9	10	11	12	13
				2022 Loss and LAE Payments on Claims Reported as of Prior Year End	2022 Loss and LAE Payments on Claims Unreported as of Prior Year End	Total 2022 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)
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)										
1. 2019 + Prior.....	4,574	3,256	7,830	1,709	85	1,794	3,629	37	2,377	6,043	764	(757)	7
2. 2020.....	2,459	2,784	5,243	1,075	117	1,192	1,697	67	2,244	4,008	313	(356)	(43)
3. Subtotals 2020 + prior.....	7,033	6,040	13,073	2,784	202	2,986	5,326	104	4,621	10,051	1,077	(1,113)	(36)
4. 2021.....	8,103	7,536	15,639	4,714	1,000	5,714	4,351	482	5,323	10,156	962	(731)	231
5. Subtotals 2021 + prior.....	15,136	13,576	28,712	7,498	1,202	8,700	9,677	586	9,944	20,207	2,039	(1,844)	195
6. 2022.....	XXX	XXX	XXX	XXX	12,284	12,284	XXX	6,049	6,103	12,152	XXX	XXX	XXX
7. Totals.....	15,136	13,576	28,712	7,498	13,486	20,984	9,677	6,635	16,047	32,359	2,039	(1,844)	195
8. Prior Year-End Surplus As Regards Policyholders.....	72,643										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..... Col. 13, Line 7 / Line 8..... 0.268 %
											13.471 %	(13.583)%	0.679 %

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
August Filing	
5. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.....	YES

EXPLANATION:

1. No business written
2. No business written
3. No business written
4.
5.

BARCODES:

1.

14303202249000002
2.

14303202245500002
3.

14303202236500002
4.
5.

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A – VERIFICATION

Real Estate

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	–	1,176,521
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition.....		
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
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	–	–
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....	–	–

SCHEDULE B – VERIFICATION

Mortgage Loans

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
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. net fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10.	Deduct current year's other-than-temporary impairment recognized.....		
11.	Book value/recorded 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).....		

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....		
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).....		

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	103,963,722	95,390,171
2.	Cost of bonds and stocks acquired.....	8,472,284	19,079,672
3.	Accrual of discount.....	23,339	56,543
4.	Unrealized valuation increase (decrease).....	198,422	394,974
5.	Total gain (loss) on disposals.....	695	45,045
6.	Deduct consideration for bonds and stocks disposed of.....	5,847,075	10,463,640
7.	Deduct amortization of premium.....	346,803	674,304
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.....	659	135,261
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	106,465,243	103,963,722
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....	106,465,243	103,963,722

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	2	3	4	5	6	7	8
	Book / Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book / Adjusted Carrying Value End of First Quarter	Book / Adjusted Carrying Value End of Second Quarter	Book / Adjusted Carrying Value End of Third Quarter	Book / Adjusted Carrying Value December 31 Prior Year
Bonds								
1. NAIC 1 (a).....	75,893,112	5,541,019	2,639,895	(150,444)	75,893,112	78,643,792		75,239,995
2. NAIC 2 (a).....	7,274,060	500,000	983,065	(6,710)	7,274,060	6,784,285		7,884,983
3. NAIC 3 (a).....								
4. NAIC 4 (a).....								
5. NAIC 5 (a).....								
6. NAIC 6 (a).....								
7. Total Bonds.....	83,167,172	6,041,019	3,622,960	(157,154)	83,167,171	85,428,077		83,124,978
Preferred Stock								
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.....	83,167,171	6,041,019	3,622,960	(157,154)	83,167,171	85,428,076		83,124,978

(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	2
		Year to Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year.....	1,045,666	391,828
2.	Cost of cash equivalents acquired.....	29,702,816	25,589,856
3.	Accrual of discount.....		
4.	Unrealized valuation increase (decrease).....		
5.	Total gain (loss) on disposals.....		
6.	Deduct consideration received on disposals.....	27,210,552	24,936,019
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).....	3,537,930	1,045,666
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....	3,537,930	1,045,666

(E-01) Schedule A - Part 2

NONE

(E-01) Schedule A - Part 3

NONE

(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
Bonds: U.S. Governments									
38380V-4J-7	GOVERNMENT NATIONAL MORTGAGE A 3.2 POOL ID N.A.		05/22/2019	VARIOUS	XXX	9,115	9,115		1.A
0109999999 – Bonds: U.S. Governments						9,115	9,115		XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions									
3130AR-UL-3	FEDERAL HOME LOAN BANK 3.5 18/05/27		05/10/2022	LOOP CAPITAL MARKETS LLC	XXX	1,000,000	1,000,000		1.B FE
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		04/06/2022	FIRST TENNESSEE BANK N.A. FIRSTTEN	XXX	2,018,438	2,000,000	5,444	1.A
3137H7-HE-6	FREDDIE MAC 4 POOL ID N.A.		05/11/2022	STIFEL NICOLAUS AND CO	XXX	1,507,576	1,495,889	2,493	1.A
712851-BM-5	PEORIA AZ WTR & WSTWTR REVENUE 5		05/10/2022	DEAN WITTER REYNOLDS INC	XXX	553,075	500,000		1.B FE
0909999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						5,079,088	4,995,889	7,938	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)									
17252M-AN-0	CINTAS CORPORATION NO. 2 3.7 01/04/27		05/11/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	452,816	455,000	1,964	1.G FE
95001D-BJ-8	WELLS FARGO & COMPANY 4 17/05/25		05/13/2022	D. A. DAVIDSON & CO. INC. DADAVINC	XXX	500,000	500,000		2.A FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						952,816	955,000	1,964	XXX
2509999997 – Subtotals - Bonds - Part 3						6,041,019	5,960,004	9,902	XXX
2509999999 – Subtotals - Bonds						6,041,019	5,960,004	9,902	XXX
6009999999 – Totals						6,041,019	XXX	9,902	XXX

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	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, NAIC Designation Modifier and SVO Administrative Symbol
Bonds: U.S. Governments																					
36205G-AD-3	GOVERNMENT NATIONAL MORTGAGE A 5 POOL ID 389804		06/01/2022	MBS PAYDOWN	XXX	231	231	231	231						231				4	01/15/2033	1.A
36290S-RZ-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID 616204		06/01/2022	MBS PAYDOWN	XXX	1,083	1,083	1,126	1,109	(2)			(2)		1,083				13	01/20/2042	1.A
38373Q-PY-1	GOVERNMENT NATIONAL MORTGAGE A 4.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	4,634	4,634	4,647	4,635						4,634				67	05/20/2033	1.A
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	2,519	2,519	2,548	2,528	(3)			(3)		2,519				17	10/20/2040	1.A
38380J-8G-6	GOVERNMENT NATIONAL MORTGAGE A 2.85 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	4,738	4,738	4,643	4,670	32			32		4,738				52	02/16/2058	1.A
38380J-CY-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	19,193	19,193	19,053	19,094	9			9		19,193				171	01/16/2059	1.A
38380J-XJ-2	GOVERNMENT NATIONAL MORTGAGE A 2.6 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	1,551	1,551	1,512	1,522	11			11		1,551				13	07/16/2051	1.A
38380M-NX-5	GOVERNMENT NATIONAL MORTGAGE A 3.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	3,827	3,827	3,750	3,696	78			78		3,827				47	11/16/2053	1.A
38380X-VM-6	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	16,571	16,571	16,719	16,673	(40)			(40)		16,571				206	09/20/2047	1.A
38381E-EM-6	GOVERNMENT NATIONAL MORTGAGE A 1.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	13,004	13,004	12,742	12,744	11			11		13,004				65	09/16/2039	1.A
38382B-ZR-7	GOVERNMENT NATIONAL MORTGAGE A 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	484	484	493	494	(3)			(3)		484				6	11/20/2049	1.A
38382E-P9-2	GOVERNMENT NATIONAL MORTGAGE A 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	57,524	57,524	58,675	58,532	(282)			(282)		57,524				458	04/20/2050	1.A
38382F-WG-5	GOVERNMENT NATIONAL MORTGAGE A 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	63,977	63,977	67,925	66,021	(902)			(902)		63,977				634	10/20/2048	1.A
912828-SV-3	US TREASURY N/B 1.75 15/05/22		05/14/2022	MATURITY	XXX	1,000,000	1,000,000	1,018,281	1,001,149	(1,149)			(1,149)		1,000,000				8,750	05/15/2022	1.A
0109999999 – Bonds: U.S. Governments						1,189,336	1,189,336	1,212,346	1,193,098	(2,242)			(2,242)		1,189,336				10,502	XXX	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions																					
613664-4J-7	MONTGOMERY CNTY TN 5		04/01/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	285,065	250,985	(985)			(985)		250,000				6,250	04/01/2025	1.C FE
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions						250,000	250,000	285,065	250,985	(985)			(985)		250,000				6,250	XXX	XXX
Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																					
196479-T6-6	COLORADO ST HSG & FIN AUTH 3.2		05/02/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000	5,000	5,000	5,000						5,000				80	05/01/2023	1.A FE
3133A4-TM-8	FREDDIE MAC 3 POOL ID QA9556		06/01/2022	MBS PAYDOWN	XXX	31,159	31,159	33,077	33,644	(462)			(462)		31,159				287	05/01/2050	1.A
3133AA-JW-3	FREDDIE MAC 2.5 POOL ID QB3877		06/01/2022	MBS PAYDOWN	XXX	91,673	91,673	96,772	97,204	(435)			(435)		91,673				764	09/01/2050	1.A
3136A3-4J-7	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	28,368	28,368	29,923	29,877	(253)			(253)		28,368				327	02/25/2042	1.A
3136AB-W7-4	FANNIE MAE 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	38,336	38,336	36,084	36,335	494			494		38,336				274	12/25/2042	1.A
3136AD-MZ-9	FANNIE MAE 1.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	713	713	666	660	7			7		713				4	04/25/2043	1.A
3136AD-Y4-5	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	12,298	12,298	12,951	12,773	(44)			(44)		12,298				143	05/25/2033	1.A
3136AM-4B-2	FANNIE MAE 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	8,358	8,358	8,871	8,507	(25)			(25)		8,358				98	01/25/2030	1.A
3136AP-RS-3	FANNIE MAE 3 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	46,302	46,302	48,574	48,519	(361)			(361)		46,302				514	01/25/2045	1.A
3136BF-UK-7	FANNIE MAE 1.25 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	73,576	73,576	73,335	73,376	30			30		73,576				293	05/25/2050	1.A
31371K-VF-5	FANNIE MAE 5.5 POOL ID 254514		06/01/2022	MBS PAYDOWN	XXX	665	665	659	661						665				12	11/01/2032	1.A FE
3137F8-HJ-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	11,669	11,669	12,110	12,065	(28)			(28)		11,669				78	09/25/2050	1.A
3137FK-R3-2	FREDDIE MAC 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	102,432	102,432	106,577	103,133	(220)			(220)		102,432				1,323	11/15/2046	1.A
3137FK-SD-9	FREDDIE MAC 4.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	98,160	98,160	110,581	101,081	(621)			(621)		98,160				1,375	01/15/2049	1.A
3137FL-KU-7	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	24,200	24,200	25,289	25,442	(475)			(475)		24,200				266	11/15/2047	1.A
3137FY-XA-9	FREDDIE MAC 2.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	18,052	18,052	18,808	18,828	(127)			(127)		18,052				136	10/25/2049	1.A
3137H0-QU-5	FREDDIE MAC 2 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	15,495	15,495	15,676	15,676	(8)			(8)		15,495				100	11/25/2050	1.A
3137H7-DV-2	FREDDIE MAC 3.5 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	50,615	50,615	51,081		(15)			(15)		50,615				148	11/25/2049	1.A
3137H7-HE-6	FREDDIE MAC 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	11,434	11,434	11,524		(1)			(1)		11,434					04/25/2049	1.A
3138L7-XD-3	FANNIE MAE 3.8 POOL ID AM6975		06/01/2022	MBS PAYDOWN	XXX	9,186	9,186	10,500	10,464	(76)			(76)		9,186				147	10/01/2032	1.A
31398L-BJ-6	FREDDIE MAC 4 POOL ID N.A.		06/01/2022	MBS PAYDOWN	XXX	6,795	6,795	7,108	6,904	(24)			(24)		6,795				87	07/15/2039	1.A
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		06/01/2022	MBS PAYDOWN	XXX	131	131	132	131						131				2	07/01/2023	1.A FE
31418D-EP-3	FANNIE MAE 3 POOL ID MA3741		06/01/2022	MBS PAYDOWN	XXX	14,958	14,958	15,352	15,342	(78)			(78)		14,958				142	08/01/2039	1.A

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	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, NAIC Designation Modifier and SVO Administrative Symbol
31419F-EB-8	FANNIE MAE 4 POOL ID AE4629		06/01/2022	MBS PAYDOWN	XXX	1,029	1,029	1,079	1,072		(5)		(5)		1,029				13	10/01/2040	1.A
090999999 – Bonds: U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						700,601	700,601	731,731	656,696		(2,728)		(2,728)		700,601				6,612	XXX	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																					
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		04/29/2022	MBS PAYDOWN	XXX	8,722	8,722	8,558	8,654		6		6		8,722				174	04/29/2026	2.B FE
278642-AE-3	EBAY INC 2.6 15/07/22		04/15/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	400,000	400,000	381,840	398,585		759		759		399,344		656	656	7,800	07/15/2022	2.A FE
38141G-WJ-9	GOLDMAN SACHS GROUP INC 2.908 05/06/23		06/06/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	250,000	250,000	250,880	250,099		(99)		(99)		250,000				3,635	06/05/2023	2.A FE
585525-BK-3	MELLON RESIDENTIAL FUNDING COR 6.75 POOL ID 2		06/01/2022	MBS PAYDOWN	XXX	51	51	15	23		2		2		51				1	06/25/2028	1.D FM
82620K-AD-5	SIEMENS FINANCIERINGSMAT 2.9 27/05/22	D	05/27/2022	MATURITY	XXX	400,000	400,000	394,080	399,335		665		665		400,000				5,800	05/27/2022	1.E FE
844895-AV-4	SOUTHWEST GAS CORP 3.875 01/04/22		04/01/2022	MATURITY	XXX	325,000	325,000	328,344	325,003		(3)		(3)		325,000				6,297	04/01/2022	2.A FE
87305Q-CD-1	TTX CO 3.05 15/11/22		05/11/2022	SECURITY CALLED BY ISSUER at 100.000	XXX	100,659	100,000	98,797	99,840		66		66		99,906		94	94	2,150	11/15/2022	1.F FE
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						1,484,432	1,483,773	1,462,515	1,481,540		1,395		1,395		1,483,023		750	750	25,858	XXX	XXX
2509999997 – Subtotals - Bonds - Part 4						3,624,369	3,623,711	3,691,657	3,582,319		(4,560)		(4,560)		3,622,960		750	750	49,221	XXX	XXX
2509999999 – Subtotals - Bonds						3,624,369	3,623,711	3,691,657	3,582,319		(4,560)		(4,560)		3,622,960		750	750	49,221	XXX	XXX
6009999999 – Totals						3,624,369	XXX	3,691,657	3,582,319		(4,560)		(4,560)		3,622,960		750	750	49,221	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 Economice 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								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								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								XXX
0499999 – Cash in Company's Office			XXX	XXX				XXX
0599999 – Total								XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book / Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3.....	NORTHERN INSTITUTIONAL TREASURY PORTFOLIO		06/30/2022.....		XXX.....	3,537,930	2,257	2,896
8209999999 – Exempt Money Market Mutual Funds – as Identified by SVO.....						3,537,930	2,257	2,896
8609999999 – Total Cash Equivalents.....						3,537,930	2,257	2,896



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended 06/30/2022

NAIC Group Code: 0267
Company Name: INTEGRITY INSURANCE COMPANY

NAIC Company Code: 14303

If the reporting entity writes any director and officer (D&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.....\$.....