



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

The Celina Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20176 Employer's ID Number 34-4202015

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Incorporated/Organized 11/12/1919 Commenced Business 02/23/1920

Statutory Home Office 1 Insurance Square (Street and Number), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-8227 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Philip Marion Fullenkamp (Name), 419-586-5181-8227 (Area Code) (Telephone Number), phil.fullenkamp@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President William West Montgomery

Treasurer Philip Marion Fullenkamp

Secretary Michael Stanley Kleinhenz

OTHER

Robert Mark Shoenfelt, Sr. VP - CIO

Vincent Miles Franz, Sr. VP - COO

Theodore Joseph Wissman, VP - Claims

DIRECTORS OR TRUSTEES

William West Montgomery - Chairman

Philip Marion Fullenkamp

Nancy Montgomery Goldberg

David Thomas Mellin

Wesley Moore Jetter

John Michael Lazarich

Collin Jay Bryan

John Richard Gregg

State of Ohio

County of Mercer

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.

William West Montgomery  
Chairman, President, CEO and General Manager

Michael Stanley Kleinhenz  
Secretary and Assistant Treasurer

Philip Marion Fullenkamp  
Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this day of August 2018

a. Is this an original filing? Yes [ X ] No [ ]

b. If no,

1. State the amendment number.....

2. Date filed .....

3. Number of pages attached.....

Lori Homan  
Sr. Accountant - Financial Reporting  
February 28, 2022

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	52,001,972		52,001,972	48,707,637
2. Stocks:				
2.1 Preferred stocks .....	632,702		632,702	726,167
2.2 Common stocks .....	6,777,148		6,777,148	6,728,237
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) .....	736,295		736,295	761,433
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....				
4.3 Properties held for sale (less \$ ..... encumbrances) .....				
5. Cash (\$ ..... (1,661,580) ), cash equivalents (\$ ..... 3,435,531 ) and short-term investments (\$ ..... ) .....	1,773,951		1,773,951	1,404,656
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) .....	61,922,068		61,922,068	58,328,130
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	431,101		431,101	408,591
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,050,405		3,050,405	2,745,497
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	10,049,094		10,049,094	9,246,390
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	2,762,086		2,762,086	2,749,379
16.2 Funds held by or deposited with reinsured companies .....	27,703		27,703	27,703
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 .....	241,112		241,112	497,881
18.2 Net deferred tax asset .....	874,641		874,641	789,885
19. Guaranty funds receivable or on deposit .....				
20. Electronic data processing equipment and software .....	190,228	7,319	182,908	248,098
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....	249,688	249,688		
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	1,397,763		1,397,763	1,604,702
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	468,039	278,786	189,253	180,220
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	81,663,927	535,793	81,128,134	76,826,476
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27)	81,663,927	535,793	81,128,134	76,826,476
<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. Equities and deposits in pools and associations .....	189,253		189,253	180,220
2502. Prepaid expenses .....	278,786	278,786		
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	468,039	278,786	189,253	180,220

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$ .....5,744,583 ) .....	12,485,709	11,312,321
2. Reinsurance payable on paid losses and loss adjustment expenses .....	2,161,964	2,175,284
3. Loss adjustment expenses .....	2,244,420	2,244,420
4. Commissions payable, contingent commissions and other similar charges .....	288,187	478,610
5. Other expenses (excluding taxes, licenses and fees) .....	149,166	162,527
6. Taxes, licenses and fees (excluding federal and foreign income taxes) .....	283,473	400,167
7.1 Current federal and foreign income taxes (including \$ ..... 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 \$ .....34,639,263 and including warranty reserves of \$ ..... and accrued accident and health experience rating refunds including \$ ..... for medical loss ratio rebate per the Public Health Service Act) .....	23,659,959	22,014,065
10. Advance premium .....	635,644	403,681
11. Dividends declared and unpaid:		
11.1 Stockholders .....		
11.2 Policyholders .....		
12. Ceded reinsurance premiums payable (net of ceding commissions) .....	4,813,244	4,145,736
13. Funds held by company under reinsurance treaties .....		
14. Amounts withheld or retained by company for account of others .....	48,614	42,559
15. Remittances and items not allocated .....	90,899	62,103
16. Provision for reinsurance (including \$ ..... certified) .....		
17. Net adjustments in assets and liabilities due to foreign exchange rates .....		
18. Drafts outstanding .....	2,860	3,772
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 .....		
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25) .....	46,864,137	43,445,244
27. Protected cell liabilities .....		
28. Total liabilities (Lines 26 and 27) .....	46,864,137	43,445,244
29. Aggregate write-ins for special surplus funds .....		
30. Common capital stock .....		
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) .....	34,263,997	33,381,231
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) .....	34,263,997	33,381,231
38. Totals (Page 2, Line 28, Col. 3)	81,128,134	76,826,476
DETAILS OF WRITE-INS		
2501. ....		
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)		
2901. ....		
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)		
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 \$ .....36,840,041 ) .....	32,139,565	27,720,596	58,092,433
1.2 Assumed (written \$ .....24,015,747 ) .....	22,373,817	20,578,324	42,431,051
1.3 Ceded (written \$ .....37,396,411 ) .....	32,699,900	28,253,830	59,182,566
1.4 Net (written \$ .....23,459,377 ) .....	21,813,483	20,045,090	41,340,918
<b>DEDUCTIONS:</b>			
2. Losses incurred (current accident year \$ .....13,030,952 ): .....			
2.1 Direct .....	15,709,357	20,032,246	36,910,065
2.2 Assumed .....	13,959,689	14,397,371	27,366,823
2.3 Ceded .....	16,837,570	20,247,216	37,238,760
2.4 Net .....	12,831,477	14,182,401	27,038,128
3. Loss adjustment expenses incurred .....	1,810,993	1,694,239	3,487,352
4. Other underwriting expenses incurred .....	7,374,425	6,817,951	13,723,185
5. Aggregate write-ins for underwriting deductions .....			
6. Total underwriting deductions (Lines 2 through 5) .....	22,016,895	22,694,591	44,248,666
7. Net income of protected cells .....			
8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) .....	(203,412)	(2,649,501)	(2,907,748)
<b>INVESTMENT INCOME</b>			
9. Net investment income earned .....	656,806	627,003	1,290,429
10. Net realized capital gains (losses) less capital gains tax of \$ .....91,636 .....	439,081	238,501	407,535
11. Net investment gain (loss) (Lines 9 + 10) .....	1,095,887	865,504	1,697,964
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ .....12,915 amount charged off \$ .....41,660 ) .....	(28,744)	(19,873)	(48,062)
13. Finance and service charges not included in premiums .....	215,585	212,987	431,321
14. Aggregate write-ins for miscellaneous income .....	(2,599)	1,917	(2,715)
15. Total other income (Lines 12 through 14) .....	184,241	195,031	380,544
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15) .....	1,076,716	(1,588,966)	(829,240)
17. Dividends to policyholders .....			
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) .....	1,076,716	(1,588,966)	(829,240)
19. Federal and foreign income taxes incurred .....	159,557	(585,243)	(542,278)
20. Net income (Line 18 minus Line 19)(to Line 22) .....	917,159	(1,003,723)	(286,962)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year .....	33,381,231	33,491,691	33,491,691
22. Net income (from Line 20) .....	917,159	(1,003,723)	(286,962)
23. Net transfers (to) from Protected Cell accounts .....			
24. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....5,928 .....	22,301	234,579	1,019,790
25. Change in net unrealized foreign exchange capital gain (loss) .....			
26. Change in net deferred income tax .....	90,684	13,527	(887,980)
27. Change in nonadmitted assets .....	(147,379)	(74,666)	44,693
28. Change in provision for reinsurance .....			
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).....	882,765	(830,283)	(110,459)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	34,263,997	32,661,408	33,381,231
<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. Cash Short & Over .....	(5,086)	(6,337)	(11,685)
1402. Miscellaneous Income .....	2,487	8,253	8,970
1403. ....			
1498. Summary of remaining write-ins for Line 14 from overflow page .....			
1499. Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,599)	1,917	(2,715)
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 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 .....	23,251,237	20,812,909	42,532,600
2. Net investment income .....	933,313	923,609	1,914,203
3. Miscellaneous income .....	184,241	195,031	380,544
4. Total (Lines 1 to 3) .....	24,368,791	21,931,548	44,827,347
5. Benefit and loss related payments .....	11,684,115	12,735,265	25,760,183
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
7. Commissions, expenses paid and aggregate write-ins for deductions .....	9,446,022	8,828,028	17,042,573
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(5,576)	235,000	227,745
10. Total (Lines 5 through 9) .....	21,124,561	21,798,293	43,030,501
11. Net cash from operations (Line 4 minus Line 10) .....	3,244,230	133,255	1,796,846
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	10,046,285	5,107,313	9,640,686
12.2 Stocks .....	206,500	416,482	465,213
12.3 Mortgage loans .....			
12.4 Real estate .....			
12.5 Other invested assets .....	9,260		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....		68,693	
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	10,262,045	5,592,488	10,105,899
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	13,150,948	5,587,527	10,074,970
13.2 Stocks .....	63,920	44,434	117,741
13.3 Mortgage loans .....			
13.4 Real estate .....	2,692	2,816	8,893
13.5 Other invested assets .....	9,199		
13.6 Miscellaneous applications .....		11,252	
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	13,226,760	5,646,028	10,201,604
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) .....	(2,964,715)	(53,541)	(95,705)
<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) .....	89,780	(348,842)	(836,232)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	89,780	(348,842)	(836,232)
<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) ..	369,295	(269,127)	864,910
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	1,404,656	539,746	539,746
19.2 End of period (Line 18 plus Line 19.1) .....	1,773,951	270,620	1,404,656

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

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STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory-basis financial statements of The Celina Mutual Insurance Company (the “Company”) have been prepared on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance requires insurance companies domiciled in Ohio to prepare their statements in conformity with the NAIC Annual Statement Instructions and Accounting Practices and Procedures Manual subject to any deviations prescribed or permitted by the Ohio Department of Insurance. The Company has not implemented any accounting practices which are prescribed or permitted by the State of Ohio that differ from those found in the NAIC Accounting Practices and Procedures Manual.

	SSAP #	F/S Page	F/S Line #	2018	2017
<u>NET INCOME</u>					
(1) State Basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$ 917,159	\$ (286,962)
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:	—	—	—	0	0
(3) State Permitted Practices that increase/(decrease) NAIC SAP:	—	—	—	0	0
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 917,159	\$ (286,962)
<u>SURPLUS</u>					
(5) State Basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	\$ 34,263,997	\$ 33,381,231
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:	—	—	—	0	0
(7) State Permitted Practices that increase/(decrease) NAIC SAP:	—	—	—	0	0
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 34,263,997	\$ 33,381,231

B. Use of Estimates in Preparation of Financial Statements - No significant changes.

C. Accounting Policy - No significant changes.

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about the Company’s ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors – None to Report.

3. Business Combinations and Goodwill - None to report.

4. Discontinued Operations - None to report.

5. Investments

A. Mortgage Loans – None to report.

B. Debt Restructuring – None to report.

C. Reverse Mortgages – None to report.

D. Loan-backed Securities

(1) Prepayment assumptions for loan-backed bonds or structured securities were obtained from broker dealer survey values or internal estimates. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method.

The aggregate Fair Value of loan-backed securities at June 30, 2018 is \$8,255,678 with approximately 92% represented by agency-backed securities. Fair Values represent quoted prices in active markets, quoted prices in active markets for similar securities, or modeled valuations using the present value of estimated future cash flows.

(2) Securities with a recognized other-than-temporary impairment, disclosed in the aggregate, classified on the basis for the impairment are: None to report.

(3) Securities with a recognized other-than-temporary impairment, currently held, where the present value of expected cash flows are less than the amortized costs are: None to report.

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

(4) Aggregate values for securities with unrealized losses are:

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	\$	55,745
2. 12 months or Longer	\$	225,839
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	3,413,785
2. 12 months or Longer	\$	3,267,340

(5) The Company uses information from several sources to evaluate impairments for other-than-temporary recognition. The items considered include security ratings from nationally recognized statistical rating organizations, analysis of issuer financial condition, estimates of principal recovery, and ability and intent to hold the security until recovery of its value.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions– None to report.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – None to Report.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – None to Report.

H. Repurchase Agreements Transactions Accounted for as a Sale – None to Report.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – None to Report.

J. Real Estate - No significant changes.

K. Low-income Housing Tax Credits (LIHTC) – None to report.

L. Restricted Assets – No significant changes.

M. Working Capital Finance Investments - None to report.

N. Offsetting and Netting of Assets and Liabilities - None to report.

O. Structured Notes – None to Report.

P. 5\* Securities – None to Report.

Q. Short Sales – None to Report.

R. Prepayment Penalty and Acceleration Fees – None to report.

6. Joint Ventures, Partnerships and Limited Liability Corporations - None to report.

7. Investment Income - No significant changes.

8. Derivative Investments - None to report.

9. Income Taxes

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

A. 1. The components of the net deferred tax asset/(liability) at June 30 are as follows:								
	06/30/2018			12/31/2017			Change	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
			(Col 1+2)			(Col 4+5)	(Col 1-4)	(Col 2-5)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital
a. Gross Deferred Tax Assets	\$ 1,592,276	\$ 69,662	\$ 1,661,938	\$ 1,491,450	\$ 69,662	\$ 1,561,112	\$ 100,826	\$ -
b. Statutory Valuation Allowance								
Adjustments	-	-	-	-	-	-	-	-
c. Adjusted Gross Deferred Tax Assets (1a-1b)	1,592,276	69,662	1,661,938	1,491,450	69,662	1,561,112	100,826	-
d. Deferred Tax Assets Nonadmitted	-	-	-	-	-	-	-	-
e. Subtotal Net Admitted Deferred Tax Asset (1c-1d)	1,592,276	69,662	1,661,938	1,491,450	69,662	1,561,112	100,826	-
f. Deferred Tax Liabilities	97,702	689,595	787,297	87,560	683,667	771,227	10,142	5,928
g. Net admitted deferred tax asset/ (Net deferred tax liability) (1e-1f)	\$ 1,494,574	\$ (619,933)	\$ 874,641	\$ 1,403,890	\$ (614,005)	\$ 789,885	\$ 90,684	\$ (5,928)
(Increase) decrease in nonadmitted asset			\$ -				\$ -	

A. 2. Admission Calculation Components - No significant changes.

A. 3. Ratio and Adjusted Capital - No Significant changes.

A. 4. Impact of Tax Planning Strategies- No Significant changes.

B. The Company has no deferred tax liabilities that are not recognized.

C. Current Tax and Change in Deferred Tax

Current income taxes incurred consist of the following major components:

1. Current Income Tax	(1)	(2)	(3)
	6/30/2018	12/31/2017	(Col. 1-2) Change
a. Federal	\$ 159,557	\$ (542,278)	\$ 701,835
b. Foreign	-	-	-
c. Subtotal	159,557	(542,278)	701,835
d. Federal income tax on net capital gains	91,636	221,373	(129,737)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	\$ 251,193	\$ (320,905)	\$ 572,098

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

No significant changes.

E. Operating Loss and Tax Credit Carry-forwards

1. At June 30, 2018, the Company has no unused operating loss carry-forwards available to offset against future taxable income.
2. The following income tax expense for 2018 and 2017 is available for recoupment in the event of future net losses:

Year	Amount
2018	\$251,193
2017	\$0

3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. The Company does not consolidate its federal income tax return with any other entity.

G. The Company does not have any federal or foreign income tax loss contingencies.

10. Information Concerning Parent, Subsidiaries and Affiliates - No significant changes.

11. Debt

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

A. The Company has no debt or borrowings to report.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Membership in the FHLB allows the Company to utilize this source of funds as backup liquidity. The Company has determined its estimated maximum borrowing capacity is \$39,000,000 after consideration of the FHLB's stock ownership and collateralization requirements. No borrowings have occurred.

2. FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	92,192	92,192	-
(c) Activity Stock	-	-	-
(d) Excess Stock	4,308	4,308	-
(e) Aggregate Total (a+b+c+d)	\$ 96,500	\$ 96,500	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 39,000,000		

2. Prior Year

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A	\$ -	\$ -	\$ -
(b) Membership Stock - Class B	87,811	87,811	-
(c) Activity Stock	-	-	-
(d) Excess Stock	8,689	8,689	-
(e) Aggregate Total (a+b+c+d)	\$ 96,500	\$ 96,500	\$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 38,000,000		

11B(2)a1(f)should be equal or greater than 11B(4)a1(d)

11B(2)a2(f)should be equal or greater than 11B(4)a2(d)

b. Membership Stock (Class A and Class B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A						
2. Class B	92,192	92,192				

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

3. Collateral Pledged to FHLB

Not applicable.

4. Borrowing from FHLB

Not applicable.

12. Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A., B., C., & D. Defined Benefit Plans – None to Report.

E. Defined Contribution Plan - No significant changes.

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

F. Multiemployer Plans - None to report.

G. Consolidated/Holding Company Plans - None to report.

H. Postemployment Benefits and Compensated Absences - None to report.

I. Impact of Medicare Modernization Act on Postretirement Benefits - None to report.

13. Capital and Surplus, Dividend Restrictions, and Quasi-Reorganizations - No significant changes.

14. Liabilities, Contingencies and Assessments - No significant changes.

15. Leases - No significant changes.

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit - None to report.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities - None to report.

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans - None to report.

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None to report.

20. Fair Value Measurements

A. Financial assets carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Statement of Statutory Accounting Principle No. 100, Fair Value Measurements. Level 1 inputs in the hierarchy consist of unadjusted quoted prices for identical assets and liabilities in active markets. Level 2 inputs consist of quoted prices in active markets for similar assets or liabilities or quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Level 3 inputs consist of unobservable inputs (supported by little or no market activity) and reflect management’s best estimate of what hypothetical market participants would use to determine a transaction price at the reporting date.

(1) Assets Measured at Fair Value

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value				
Perpetual Preferred Stock				
Industrial and Misc	\$ -	\$ -	\$ -	\$ -
Parent, Subsidiaries and Affiliates	-	-	-	-
Total Perpetual Preferred Stocks	\$ -	\$ -	\$ -	\$ -
Bonds				
U.S. Governments	\$ -	\$ -	\$ -	\$ -
Industrial and Misc	-	926,288	-	926,288
Hybrid Securities	-	-	-	-
Parent, Subsidiaries and Affiliates	-	-	-	-
Total bonds	\$ -	\$ 926,288	\$ -	\$ 926,288
Common stock				
Industrial and Misc	\$ 6,680,463	\$ 96,500	\$ 186	\$ 6,777,149
Parent, Subsidiaries and Affiliates	-	-	-	-
Total common stock	\$ 6,680,463	\$ 96,500	\$ 186	\$ 6,777,149
Derivative assets				
Interest rate contracts	\$ -	\$ -	\$ -	\$ -
Foreign exchange contracts	-	-	-	-
Credit Contracts	-	-	-	-
Commodity futures contracts	-	-	-	-
Commodity forward contracts	-	-	-	-
Total Derivatives	\$ -	\$ -	\$ -	\$ -
Separate account assets	\$ -	\$ -	\$ -	\$ -
Total assets at fair value	\$ 6,680,463	\$ 1,022,788	\$ 186	\$ 7,703,437
b. Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in Level 3 of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2018	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 06/30/2018
a. Assets										
Common Stock	\$ 253	\$ -	\$ -	\$ -	\$ (67)	\$ -	\$ -	\$ -	\$ -	\$ 186
Bonds	79,500	-	(79,500)	-	-	-	-	-	-	-
Total Assets	\$ 79,753	\$ -	\$ (79,500)	\$ -	\$ (67)	\$ -	\$ -	\$ -	\$ -	\$ 186

Transfers in and out of Level 3 are made when NAIC designation changes require the security to be carried at fair value. Modeled prices are used when there is a lack of active trading in the security and transfers out occur when there is active trading in the market for the security.

(3) Level 3 inputs represent values for securities which are not actively traded in the market. The carrying values reflect management’s best estimate at the reporting date and transfers between levels are recognized on the actual date of an event or change in circumstances.

(4) Level 2 inputs include quoted prices for similar assets in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.

Level 3 inputs are unobservable (supported by little or no market activity), including broker quotes that are non-binding, and reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset at the reporting date.

(5) The Company has no derivative assets or liabilities.

B. Other Fair Value Disclosures – None to report.

C. Aggregate Fair Value of Assets

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Bonds	\$ 51,734,489	\$ 52,001,972	\$ -	\$ 51,734,489	\$ -	\$ -
Preferred Stock	681,595	632,702	-	681,595	-	-
Common Stock	6,777,149	6,777,149	6,680,463	96,500	186	-
Cash Equivalents	3,435,531	3,435,531	3,435,531	-	-	-
Total	\$ 62,628,764	\$ 62,847,354	\$ 10,115,994	\$ 52,512,584	\$ 186	\$ -

D. Not Practicable to Estimate Fair Value – None to report.

21. Other Items - No significant changes.

22. Events Subsequent – None to report. Subsequent events have been considered through August 3, 2018.

23. Reinsurance

(A) Unsecured Reinsurance Recoverables

The Company has an unsecured aggregate recoverable for losses, loss adjustment expenses and unearned premiums that exceeds 3% of surplus from the following reinsurers:

	NAIC #	FEIN #	Amount
The National Mutual Ins Co	20184	34-4312510	\$ 10,189,871

(B) Reinsurance Recoverable in Dispute - None to report.

(C) Reinsurance Assumed and Ceded

(1) The following table presents the maximum amount of return commission which would be due to or from reinsurers in the event all reinsurance contracts were canceled as of June 30, 2018, with a return of the unearned premium reserve.

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY  
**NOTES TO FINANCIAL STATEMENTS**

	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	\$ 23,659,959	\$ 3,383,374	\$ 34,103,064	\$ 4,734,344	\$ (10,443,106)	\$ (1,350,970)
b. All Other	33,114	7,638	536,199	174,188	(503,085)	(166,550)
c. Total	\$ 23,693,073	\$ 3,391,012	\$ 34,639,263	\$ 4,908,531	\$ (10,946,190)	\$ (1,517,519)

d. Direct Unearned Premium Reserve \$ 34,606,149

(2)

The additional or return commission, predicated on loss experience or on any other form of profit sharing arrangements in this statement as a result of existing contractual arrangements are accrued as follows:

Reinsurance				
	Direct	Assumed	Ceded	Net
a. Contingent Commissions	\$ 434,811	\$ 298,249	\$ 434,811	\$ 298,249
b. Sliding Scale Adjustments	-	-	-	-
c. Other Profit Commissions Arrangements	-	(10,062)	-	(10,062)
d. Total	\$ 434,811	\$ 288,187	\$ 434,811	\$ 288,187

(D) Uncollectible Reinsurance - None to report.

(E) Commutation of Ceded Reinsurance - None to report.

(F) Retroactive Reinsurance - None to report.

(G) Reinsurance Accounted for as a Deposit - None to report.

(H) Disclosures for the Transfer of Property and Casualty Run-off Agreements - None to report.

(I ) Certified Reinsurer Rating Downgraded or Status to Revocation - None to report.

(J) Reinsurance Agreements Qualifying for Reinsurer Aggregation – None to report.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination - None to report.

25. Change in Incurred Losses and Loss Adjustment Expenses

- (A) Net reserves for losses and loss adjustment expenses as of December 31, 2017 were \$13,557,000. As of June 30, 2018, \$5,005,000 has been paid for claims and adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$8,370,000 as a result of re-estimation of unpaid claims and adjustment expenses. The company has recorded approximately \$182,000 favorable development on prior-year losses since year-end.
- (B) Information about significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses – None to report.

26. Inter-company Pooling Arrangements

National Mutual Insurance Company (National) acts as the lead company in the reinsurance pooling agreement with the affiliated companies listed below; each is shown with its pool participation percentages.

The pool participation percentages remain unchanged from the prior year, and currently are:

<u>NAIC #</u>	<u>Company</u>	<u>Percent</u>
20176	Celina Mutual Insurance Company	36%
20182	National Mutual Insurance Company	34%
16764	Miami Mutual Insurance Company	30%

There are no discrepancies between entries regarding pooled business on the assumed and ceded reinsurance schedules of the lead company and corresponding entries on the assumed and ceded reinsurance schedules of other pool participants. At June 30, 2018, the Company recorded a \$1,171,870 net balance payable to National for pooling of premiums, commissions, losses and loss adjustment expenses.

27. Structured Settlements - No significant changes.

28. Health Care Receivables - None to report.

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY  
**NOTES TO FINANCIAL STATEMENTS**

29. Participating Policies - None to report.

30. Premium Deficiency Reserves - None to report.

31. High Deductibles - None to report.

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company does not discount liabilities for unpaid losses or unpaid loss adjustment expenses.

33. Asbestos/Environmental Reserves - No significant changes.

34. Subscriber Savings Accounts - None to report.

35. Multiple Peril Crop Insurance - None to report.

36. Financial Guaranty Insurance – None to report.

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ] No [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ ] No [ X ]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 3.2

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

Yes [ ] No [ X ]
- 3.3

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

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

Yes [ ] No [ X ]
- 3.5

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

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

Yes [ ] No [ X ]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2014
- 6.2

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

12/31/2014
- 6.3

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

06/11/2016
- 6.4

By what department or departments?  
Ohio
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [ ] No [ ] N/A [ X ]
- 6.6

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

Yes [ ] No [ ] N/A [ X ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ ] No [ X ]
- 8.4

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

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

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (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.

Yes ☒ No ☐
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes ☐ No ☒
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes ☒ No ☐
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes ☐ No ☒
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
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 ☐ No ☒
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End Book/Adjusted Carrying Value | Current Quarter Book/Adjusted Carrying Value |
| 14.21 Bonds   | \$  | \$   |
| 14.22 Preferred Stock   | \$  | \$   |
| 14.23 Common Stock  | \$  | \$   |
| 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) | \$  | \$   |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above                       | \$  | \$   |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes ☐ No ☒
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.

Yes ☐ No ☐

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

GENERAL INTERROGATORIES

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 ☒ No ☐

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

1 Name of Custodian(s)	2 Custodian Address
First Financial Bank	1942 Havemann Road, Celina, OH 45822

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes ☐ No ☒

- 17.4 If yes, give full 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
Conning, Inc	U
Zazove & Associates, LLC	U
William Montgomery	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 assets? Yes ☐ No ☐

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes ☒ No ☐

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107423	Conning, Inc	549300Z0G14KK37BDV40	SEC	NO
104751	Zazove & Associates, LLC	FCPMTJRV5S8DX0SXH56	SEC	NO

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes ☒ No ☐

- 18.2 If no, list exceptions:

19. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designated 5\*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- 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 5\*GI securities? Yes ☐ 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? .....  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
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? .....  
If yes, attach an explanation.

Yes [ ] No [ X ]
- 3.1

Have any of the reporting entity's primary reinsurance contracts been canceled? .....

Yes [ ] No [ X ]
- 3.2

If yes, give full and complete information thereto.
- 4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves" ) discounted at a rate of interest greater than zero? .....

Yes [ ] No [ X ]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1	2	3	4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Discount Rate	Unpaid Losses	Unpaid LAE	IBNR	TOTAL	Unpaid Losses	Unpaid LAE	IBNR	TOTAL
TOTAL										

5.

Operating Percentages:
- 5.1

A&H loss percent .....

%
- 5.2

A&H cost containment percent .....

%
- 5.3

A&H expense percent excluding cost containment expenses .....

%
- 6.1

Do you act as a custodian for health savings accounts? .....

Yes [ ] No [ X ]
- 6.2

If yes, please provide the amount of custodial funds held as of the reporting date .....\$.....
- 6.3

Do you act as an administrator for health savings accounts? .....

Yes [ ] No [ X ]
- 6.4

If yes, please provide the balance of the funds administered as of the reporting date .....\$.....
7.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....

Yes [ X ] No [ ]
- 7.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .....

Yes [ ] No [ ]

## SCHEDULE F - CEDED REINSURANCE

[illegible]

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

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	N						
15. Indiana.....IN	L	11,833,898	10,048,511	5,093,115	4,505,556	6,631,936	7,323,818
16. Iowa.....IA	L	3,437,008	2,668,736	1,550,349	1,838,844	1,124,910	1,601,381
17. Kansas.....KS	N						
18. Kentucky.....KY	L	2,007,880	1,907,091	1,033,719	1,431,254	983,268	1,070,093
19. Louisiana.....LA	N						
20. Maine.....ME	N						
21. Maryland.....MD	N						
22. Massachusetts.....MA	N						
23. Michigan.....MI	N			465	127,656	6,001	20,001
24. Minnesota.....MN	N						
25. Mississippi.....MS	N						
26. Missouri.....MO	N						
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	12,640,421	11,280,057	3,867,707	3,870,881	6,285,695	6,609,384
37. Oklahoma.....OK	N						
38. Oregon.....OR	N						
39. Pennsylvania.....PA	L			10,071	13,762	81,306	100,679
40. Rhode Island.....RI	N						
41. South Carolina.....SC	N						
42. South Dakota.....SD	N						
43. Tennessee.....TN	L	6,737,697	5,005,354	2,164,771	3,671,713	2,915,746	2,489,599
44. Texas.....TX	N						
45. Utah.....UT	N						
46. Vermont.....VT	N						
47. Virginia.....VA	N						
48. Washington.....WA	N						
49. West Virginia.....WV	L	183,137	156,788	26,190	35,670	25,618	27,781
50. Wisconsin.....WI	N						
51. Wyoming.....WY	N						
52. American Samoa.....AS	N						
53. Guam.....GU	N						
54. Puerto Rico.....PR	N						
55. U.S. Virgin Islands.....VI	N						
56. Northern Mariana Islands.....MP	N						
57. Canada.....CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	XXX	36,840,041	31,066,537	13,746,387	15,495,336	18,054,480	19,242,736
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.....7

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

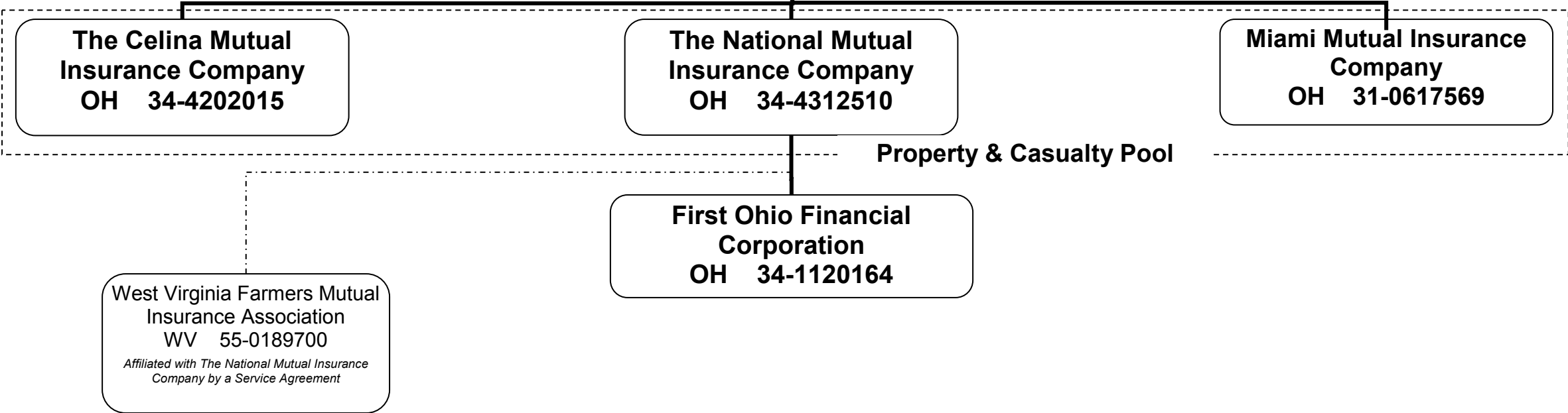
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....

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

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

N - None of the above - Not allowed to write business in the state.....50

Schedule Y – Information Concerning Activities of Insurer Members Of a Holding Company Group  
Part 1 – Organization Chart



# NONE

# NONE

# NONE

# NONE

# NONE

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Line of Business		Current Year to Date			4 Prior Year to Date Direct Loss Percentage
		1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1.	Fire .....	1,156,070	509,764	44.1	48.1
2.	Allied Lines .....	985,565	315,268	32.0	128.9
3.	Farmowners multiple peril .....	7,091,710	3,239,531	45.7	87.5
4.	Homeowners multiple peril .....	816,593	801,020	98.1	766.4
5.	Commercial multiple peril .....	5,839,008	1,748,386	29.9	89.0
6.	Mortgage guaranty .....				
8.	Ocean marine .....				
9.	Inland marine .....	603,219	43,411	7.2	73.0
10.	Financial guaranty .....				
11.1	Medical professional liability - occurrence .....				
11.2	Medical professional liability - claims-made .....				
12.	Earthquake .....	115,919			
13.	Group accident and health .....				
14.	Credit accident and health .....				
15.	Other accident and health .....				
16.	Workers' compensation .....	903,800	479,226	53.0	9.4
17.1	Other liability - occurrence .....	1,074,192	341,283	31.8	(5.2)
17.2	Other liability - claims-made .....				
17.3	Excess workers' compensation .....				
18.1	Products liability - occurrence .....	134,783	25,000	18.5	(4.3)
18.2	Products liability - claims-made .....				
19.1,19.2	Private passenger auto liability .....	5,635,441	4,297,744	76.3	72.5
19.3,19.4	Commercial auto liability .....	1,760,722	730,775	41.5	19.5
21.	Auto physical damage .....	6,015,140	3,177,951	52.8	71.9
22.	Aircraft (all perils) .....				
23.	Fidelity .....				
24.	Surety .....				
26.	Burglary and theft .....	7,403			
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 .....	32,139,565	15,709,357	48.9	72.3
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

Line of Business		1	2	3
		Current Quarter	Current Year to Date	Prior Year Year to Date
1.	Fire .....	597,321	1,223,155	1,062,769
2.	Allied Lines .....	521,346	1,067,490	942,283
3.	Farmowners multiple peril .....	4,021,345	7,855,920	7,254,913
4.	Homeowners multiple peril .....	1,100,753	1,815,759	126,811
5.	Commercial multiple peril .....	3,483,798	6,555,179	5,746,558
6.	Mortgage guaranty .....			
8.	Ocean marine .....			
9.	Inland marine .....	402,384	751,631	636,297
10.	Financial guaranty .....			
11.1	Medical professional liability - occurrence .....			
11.2	Medical professional liability - claims-made .....			
12.	Earthquake .....	67,482	142,594	121,090
13.	Group accident and health .....			
14.	Credit accident and health .....			
15.	Other accident and health .....			
16.	Workers' compensation .....	560,040	1,066,570	1,059,293
17.1	Other liability - occurrence .....	597,551	1,259,348	1,094,493
17.2	Other liability - claims-made .....			
17.3	Excess workers' compensation .....			
18.1	Products liability - occurrence .....	46,900	123,870	113,397
18.2	Products liability - claims-made .....			
19.1,19.2	Private passenger auto liability .....	3,207,514	6,144,269	5,417,823
19.3,19.4	Commercial auto liability .....	1,062,823	2,122,712	1,808,183
21.	Auto physical damage .....	3,489,021	6,704,342	5,676,816
22.	Aircraft (all perils) .....			
23.	Fidelity .....			
24.	Surety .....			
26.	Burglary and theft .....	2,710	7,202	5,811
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 .....	19,160,988	36,840,041	31,066,537
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)			

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2015 + Prior .....	1,233	1,144	2,376	621	7	628	997	5	838	1,841	385	(293)	92
2. 2016 .....	1,624	1,141	2,764	872	56	928	1,204	19	727	1,949	452	(340)	112
3. Subtotals 2016 + Prior .....	2,856	2,285	5,141	1,494	63	1,556	2,201	24	1,565	3,790	838	(633)	205
4. 2017 .....	4,080	4,335	8,416	2,997	451	3,449	2,151	252	2,177	4,580	1,067	(1,455)	(387)
5. Subtotals 2017 + Prior .....	6,937	6,620	13,557	4,491	514	5,005	4,351	276	3,742	8,370	1,905	(2,088)	(182)
6. 2018 .....	XXX	XXX	XXX	XXX	8,464	8,464	XXX	3,139	3,222	6,361	XXX	XXX	XXX
7. Totals .....	6,937	6,620	13,557	4,491	8,978	13,469	4,351	3,415	6,964	14,730	1,905	(2,088)	(182)
8. Prior Year-End Surplus As Regards Policyholders	33,381										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 27.5	2. (31.5)	3. (1.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.5)

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

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

Explanations:

1. Not Applicable
2. Not Applicable
3. Not Applicable

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

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 .....	761,433	805,201
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....	2,692	8,893
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....	(2,079)	
5. Deduct amounts received on disposals .....		
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 .....	25,752	52,660
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	736,295	761,433
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	736,295	761,433

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 investment and commitment fees .....		
9. Total foreign exchange change in book value/recorded investment including 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 .....	9,199	
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 .....	1,714	
7. Deduct amounts received on disposals .....	9,260	
8. Deduct amortization of premium and depreciation .....	1,653	
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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	56,162,040	55,112,449
2. Cost of bonds and stocks acquired .....	13,214,868	10,192,711
3. Accrual of discount .....	10,794	18,665
4. Unrealized valuation increase (decrease) .....	28,229	903,889
5. Total gain (loss) on disposals .....	531,082	628,908
6. Deduct consideration for bonds and stocks disposed of .....	10,252,785	10,105,899
7. Deduct amortization of premium .....	282,407	588,683
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 .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	59,411,822	56,162,040
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	59,411,822	56,162,040

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	41,201,575	6,461,711	4,496,536	(87,972)	41,201,575	43,078,778		40,288,798
2. NAIC 2 (a) .....	6,429,462	1,153,524	888,110	134,905	6,429,462	6,829,781		6,392,397
3. NAIC 3 (a) .....	1,619,573	592,950	193,309	(195,749)	1,619,573	1,823,465		1,672,877
4. NAIC 4 (a) .....	330,602		61,198	544	330,602	269,948		353,564
5. NAIC 5 (a) .....	33,783		33,730	(53)	33,783			
6. NAIC 6 (a) .....								
7. Total Bonds	49,614,995	8,208,185	5,672,883	(148,325)	49,614,995	52,001,972		48,707,636
PREFERRED STOCK								
8. NAIC 1 .....	226,025		116,955		226,025	109,070		226,025
9. NAIC 2 .....	256,159	23,370			256,159	279,529		256,159
10. NAIC 3 .....	244,103				244,103	244,103		243,983
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....	726,287	23,370	116,955		726,287	632,702		726,167
15. Total Bonds and Preferred Stock	50,341,282	8,231,555	5,789,838	(148,325)	50,341,282	52,634,674		49,433,803

(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 \$.....

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		1,480,354
2. Cost of short-term investments acquired .....		26,324,023
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....		27,804,377
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) .....		
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)		

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of  
Derivatives

**N O N E**

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 .....	3,085,549	
2. Cost of cash equivalents acquired .....	17,803,075	3,085,549
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	17,453,093	
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) .....	3,435,531	3,085,549
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	3,435,531	3,085,549

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**N O N E**

## SCHEDULE BA - PART 2

[illegible]

## SCHEDULE BA - PART 3

1  CUSIP Identification	2  Name or Description	Location		5  Name of Purchaser or Nature of Disposal	6  Date Originally Acquired	7  Disposal Date	8  Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15  Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16  Consid- eration	17  Foreign Exchange Gain (Loss) on Disposal	18  Realized Gain (Loss) on Disposal	19  Total Gain (Loss) on Disposal	20  Investment Income	
		3  City	4  State					9  Unrealized Valuation Increase (Decrease)	10  Current Year's (Depreciation) or (Amortization)/ Accretion	11  Other Than Temporary Impairment Recognized	12  Capitalized Deferred Interest and Other	13  Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14  Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
023138-AA-8 .....	AMBAC ASSURANCE CORP	NEW YORK	NY		..02/22/2018	..05/09/2018			(1,653)				(1,653)		7,546	9,260		1,714	1,714	262
23999999. Surplus Debentures, etc - Unaffiliated									(1,653)				(1,653)		7,546	9,260		1,714	1,714	262
44999999. Total - Unaffiliated									(1,653)				(1,653)		7,546	9,260		1,714	1,714	262
45999999. Total - Affiliated																				
46999999 - Totals									(1,653)				(1,653)		7,546	9,260		1,714	1,714	262

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
36179S-2P-1	G2 MA4382		.04/24/2018	CITIGROUP GLOBAL MARKETS		167,880	167,886	408	1
36179T-G3-3	G2 MA4718		.04/24/2018	CITIGROUP GLOBAL MARKETS		175,261	180,217	375	1
36179T-V4-4	G2 MA5135		.05/01/2018	CANTOR FITZGERALD		72,644	74,627	124	1
36179T-XU-4	G2 MA5191		.05/01/2018	CANTOR FITZGERALD		75,012	75,000	146	1
912828-3I-8	US TREASURY N/B		.04/04/2018	BARCLAYS AMERICAN		99,688	100,000	372	1
912828-4F-4	US TREASURY N/B		.04/24/2018	BARCLAYS AMERICAN		370,471	375,000	473	1
912828-4L-1	US TREASURY N/B		.05/07/2018	BARCLAYS AMERICAN		149,725	150,000	90	1
912828-4N-7	US TREASURY N/B		.06/05/2018	BARCLAYS AMERICAN		398,625	400,000	688	1
912828-4P-2	US TREASURY N/B		.05/09/2018	BARCLAYS AMERICAN		249,658	250,000		1
0599999. Subtotal - Bonds - U.S. Governments									XXX
3128MF-KV-9	FG G16408		.04/11/2018	CITIGROUP GLOBAL MARKETS		1,758,964	1,772,730	2,676	1
3135G0-T9-4	FANNIE MAE		.04/12/2018	STIFEL NICOLAUS & CO		246,010	250,000	1,319	1
3138WJ-XN-3	FN AS8784		.04/04/2018	J.P. MORGAN		168,667	173,311	159	1
3140FU-ZA-9	FN BE8836		.04/09/2018	WELLS FARGO SECURITIES LLC		72,527	74,446	68	1
3199999. Subtotal - Bonds - U.S. Special Revenues									XXX
002824-BG-4	ABBOTT LABORATORIES		.06/05/2018	BANK AMERICA		587,456	600,251	1,660	2FE
00922R-AA-3	AIR TRANSPORT SERVICES G		.05/18/2018	MERRILL LYNCH		132,009	125,000	115	3
00971T-AH-4	AKAMAI TECHNOLOGIES INC		.06/27/2018	VARIOUS		107,494	110,000	114	1FE
023135-BN-5	AMAZON.COM INC		.05/24/2018	WELLS FARGO SECURITIES LLC		167,483	165,000	17	1FE
025816-BF-5	AMERICAN EXPRESS CO		.06/06/2018	KEYBANC CAPITAL MARKETS		82,737	75,000	1,907	1FE
025816-BS-7	AMERICAN EXPRESS CO		.04/09/2018	NETSCOUT SYSTEMS INC		121,496	125,000	70	1FE
02665W-CE-9	AMERICAN HONDA FINANCE		.06/05/2018	BARCLAYS AMERICAN		125,323	125,000	519	1FE
035240-AL-4	ANHEUSER-BUSCH INBEV WOR		.06/18/2018	AMHERST PIERPONT SECURITIES LLC		148,040	150,000	1,633	1FE
037833-BW-9	APPLE INC		.06/06/2018	BANK AMERICA		99,641	100,000	844	1FE
06051G-FC-8	BANK OF AMERICA CORP		.06/06/2018	MILLENNIUM ADVISORS		54,001	50,000	656	1FE
06406R-AC-1	BANK OF NY MELLON CORP		.04/10/2018	MORGAN STANLEY		53,484	50,000	951	1FE
084659-AF-8	BERKSHIRE HATHAWAY ENERG		.05/29/2018	SCOTIA CAPITAL INC - US		73,156	75,000	809	1FE
126349-AF-6	CSG SYSTEMS INTERNATIONAL		.04/27/2018	J.P. MORGAN		104,975	100,000	1,500	2FE
17275R-AD-4	CISCO SYSTEMS INC		.06/06/2018	MORGAN STANLEY		194,688	125,000	679	1FE
172967-LJ-8	CITIGROUP INC		.06/05/2018	WELLS FARGO SECURITIES LLC		123,417	100,000	1,852	2FE
191216-BS-8	COCA-COLA CO/THE		.06/19/2018	AMHERST PIERPONT SECURITIES LLC		120,911	125,000	639	1FE
22541L-AE-3	CREDIT SUISSE USA INC		.06/06/2018	FIRST TENNESSEE		168,159	175,000	755	1FE
25746U-CC-1	DOMINION ENERGY INC		.05/29/2018	BANK AMERICA		129,363	100,000	2,830	2FE
26441C-AY-1	DUKE ENERGY CORP		.05/29/2018	MORGAN STANLEY		103,719	100,000	2,350	2FE
341081-FP-7	FLORIDA POWER & LIGHT CO		.06/05/2018	GOLDMAN SACHS		93,841	100,000	1,163	1FE
369550-AY-4	GENERAL DYNAMICS CORP		.06/12/2018	J.P. MORGAN		117,983	125,000	77	1FE
43940T-AA-7	HOPE BANCORP INC		.05/11/2018	MERRILL LYNCH		70,223	75,000	143	3Z
452327-AF-6	ILLUMINA INC		.05/29/2018	BARCLAYS AMERICAN		39,825	40,000	9	2FE
48129K-AE-0	JPMORGAN CHASE FINANCIAL		.04/25/2018	J.P. MORGAN		5,699	5,000		1FE
594918-BZ-6	MICROSOFT CORP		.06/06/2018	MILLENNIUM ADVISORS		340,000	340,000		1FE
61746B-DJ-2	MORGAN STANLEY		.04/09/2018	BNP PARIBUS SECURITIES		103,586	100,000	1,389	1FE
68389X-BL-8	ORACLE CORP		.05/21/2018	MESIROW FINANCIAL INC		50,702	50,000	240	1FE
693476-BN-2	PNC FINANCIAL SERVICES		.06/07/2018	GOLDMAN SACHS		142,623	150,000	680	1FE
69354N-AB-2	PRA GROUP INC		.06/04/2018	EXCHANGE		174,159	175,000	1,492	1FE
694308-HM-2	PACIFIC GAS & ELECTRIC		.05/16/2018	MORGAN STANLEY		58,800	65,000	21	2FE
741503-AX-4	BOOKING HOLDINGS INC		.06/25/2018	CITIGROUP GLOBAL MARKETS		95,457	100,000	1,488	1FE
749685-AT-0	RPM INTERNATIONAL INC		.05/31/2018	WELLS FARGO SECURITIES LLC		42,336	35,000	89	2FE
761713-BA-3	REYNOLDS AMERICAN INC		.06/05/2018	DEUTSCHE BANK		45,250	40,000	423	2FE
842400-FW-8	SOUTHERN CAL EDISON		.06/05/2018	DEUTSCHE BANK		136,210	125,000	2,217	1FE
880770-AG-7	TERADYNE INC		.04/30/2018	CITIGROUP GLOBAL MARKETS		142,043	150,000	1,333	3FE
887317-AP-0	WARNER MEDIA LLC		.06/05/2018	US BANCORP INVESTMENTS INC		85,477	70,000	333	2FE
907818-DZ-8	UNION PACIFIC CORP		.05/24/2018	AMHERST PIERPONT SECURITIES LLC		121,761	125,000	2,926	1FE
91324P-DK-5	UNITEDHEALTH GROUP INC		.06/18/2018	BNY MELLON CAPITAL MARKETS		147,782	150,000	2,317	1FE
98138H-AE-1	WORKDAY INC		.06/07/2018	VARIOUS		175,000	175,000	19	3Z
89352H-AW-9	TRANSCANADA PIPELINES	A	.05/16/2018	BARCLAYS AMERICAN		139,498	130,000	61	1FE
25155M-KU-4	DEUTSCHE BANK AG LONDON	D	.05/25/2018	DEUTSCHE BANK		74,306	75,000	97	1FE
404280-AM-1	HSBC HOLDINGS PLC	D	.06/06/2018	MILLENNIUM ADVISORS		319,081	310,000	10	1FE
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D	.05/16/2018	BANK AMERICA		92,622	75,000	1,830	1FE
606822-AN-4	MITSUBISHI UFJ FIN GRP	D	.06/06/2018	MARKETAXESS		200,022	200,000	247	1FE
86562M-AB-6	SUMITOMO MITSUI FINL GRP	D	.06/07/2018	DAIWA CAPITAL MARKETS AMERICA, INC		171,211	175,000	1,895	1FE
948596-AA-9	WEIBO CORP	D	.06/25/2018	VARIOUS		247,215	250,000	1,875	3
AP0453-52-6	QIAGEN NV	D	.06/20/2018	UNIBANCO SEC		161,857	145,000	635	2
						217,100	200,000	275	

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,861,765	5,730,000	41,524	XXX
8399997. Total - Bonds - Part 3						8,208,185	8,102,981	45,860	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						8,208,185	8,102,981	45,860	XXX
00170F-20-9	AMG CAPITAL TRUST II		04/23/2018	CREDIT SUISSE	380,000	23,370	0.00		RP2UFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						23,370	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						23,370	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						23,370	XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks						23,370	XXX		XXX
9999999 - Totals						8,231,555	XXX	45,860	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
36179S-2P-1	G2 MA4382		06/01/2018	MBS PAYMENT		3,081	3,081	3,081							3,081				14	04/20/2047	1
36179T-AK-1	G2 MA4510		06/01/2018	MBS PAYMENT		3,188	3,188	3,202							3,188				19	06/20/2047	1
36179T-G3-3	G2 MA4718		06/01/2018	MBS PAYMENT		2,355	2,355	2,291							2,355				9	09/20/2047	1
36179T-JY-2	G2 MA4779		06/01/2018	MBS PAYMENT		7,053	7,053	7,240							7,053				50	10/20/2047	1
36179T-NR-2	G2 MA4900		06/01/2018	MBS PAYMENT		1,653	1,653	1,664			(3)		(3)		1,653				10	12/20/2047	1
36179T-SF-3	G2 MA5018		06/01/2018	MBS PAYMENT		1,207	1,207	1,179							1,207				6	02/20/2048	1
36179T-V4-4	G2 MA5135		06/01/2018	MBS PAYMENT		209	209	203							209				1	04/20/2048	1
36179T-XU-4	G2 MA5191		06/01/2018	MBS PAYMENT		233	233	233							233				1	05/20/2048	1
36203H-SQ-5	GN 349827		06/01/2018	MBS PAYMENT		790	790	804	791		(1)		(1)		790				25	01/15/2023	1
362242-BN-1	GN 783645		06/01/2018	MBS PAYMENT		5,764	5,764	6,080	5,789		(25)		(25)		5,764				84	07/15/2027	1
36290S-CK-5	GN 615774		06/01/2018	MBS PAYMENT		1,021	1,021	1,010	1,018		3		3		1,021				17	09/15/2018	1
36296R-3Q-8	GN 699307		06/01/2018	MBS PAYMENT		136	136	137	136						136				4	10/15/2038	1
38373M-YH-7	GNR 2007-12 C		06/01/2018	MBS PAYMENT		1,331	1,331	1,391	1,333		(3)		(3)		1,331				29	04/16/2041	1
912828-4A-5	US TREASURY N/B		04/04/2018	BARCLAYS AMERICAN		100,149	100,000	100,016							100,016		133	133	257	02/28/2023	1
912828-4L-1	US TREASURY N/B		06/05/2018	BARCLAYS AMERICAN		149,936	150,000	149,725			4		4		149,729		207	207	415	04/30/2023	1
912828-4N-7	US TREASURY N/B		06/08/2018	BARCLAYS AMERICAN		59,723	60,000	59,794							59,794		(71)	(71)	127	05/15/2028	1
912828-4P-2	US TREASURY N/B		06/05/2018	BARCLAYS AMERICAN		250,068	250,000	249,658			7		7		249,665		404	404	392	05/15/2021	1
0599999. Subtotal - Bonds - U.S. Governments						587,896	588,021	587,708	9,067		(18)		(18)		587,225		673	673	1,460	XXX	XXX
246381-LN-5	DELAWARE ST		04/04/2018	D.A. DAVIDSON & CO		297,674	256,000	296,164			(1,502)		(1,502)		294,662		3,012	3,012	3,378	07/01/2027	1
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						297,674	256,000	296,164			(1,502)		(1,502)		294,662		3,012	3,012	3,378	XXX	XXX
013595-TK-9	ALBUQUERQUE NM MUNI SCH DIST #		06/06/2018	MESTROW FINANCIAL INC WELLS FARGO SECURITIES		170,877	150,000	181,904	170,599		(1,514)		(1,514)		169,085		1,792	1,792	6,396	08/01/2023	1FE
021087-VA-6	ALPINE UT SCH DIST		06/04/2018	LLC CITIGROUP GLOBAL MARKETS		368,547	325,000	401,352	376,618		(4,091)		(4,091)		372,528		(3,981)	(3,981)	11,781	03/15/2023	1FE
880558-DX-6	TENNESSEE ST SCH BOND AUTH		06/06/2018			337,893	300,000	359,241	333,647		(2,871)		(2,871)		330,776		7,117	7,117	9,042	11/01/2022	1FE
919069-AR-5	VALDOSTA GA CITY SCH SYS		04/24/2018	HILLTOP SECURITIES HOLDINGS LLC		165,423	150,000	178,538	168,872		(1,429)		(1,429)		167,443		(2,020)	(2,020)	5,521	02/01/2022	1FE
930863-T6-2	WAKE CNTY NC		06/04/2018	CABRERA CAPITAL MARKETS		283,823	250,000	305,695	284,399		(2,723)		(2,723)		281,676		2,146	2,146	9,549	03/01/2023	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,326,563	1,175,000	1,426,730	1,334,135		(12,628)		(12,628)		1,321,508		5,054	5,054	42,289	XXX	XXX
25477G-JZ-8	DIST OF COLUMBIA INCOME TAX SE		06/06/2018	MESTROW FINANCIAL INC		337,905	300,000	376,308	337,897		(3,192)		(3,192)		334,705		3,200	3,200	7,792	12/01/2023	1FE
31280Y-HA-8	FG D94725		06/01/2018	MBS PAYMENT		524	524	530	524						524				13	07/01/2021	1
3128H8-CC-2	FG E99967		06/01/2018	MBS PAYMENT		1,170	1,170	1,196	1,170						1,170				24	10/01/2018	1
3128K2-C7-2	FG A41894		06/01/2018	MBS PAYMENT		253	253	244	252						253				5	01/01/2036	1
3128K5-WP-3	FG A45154		06/01/2018	MBS PAYMENT		48	48	49	48						48				1	05/01/2035	1
3128MF-KV-9	FG G16408		06/01/2018	MBS PAYMENT		2,036	2,036	1,991							2,036				7	01/01/2033	1
3128MM-KR-3	FG G18303		06/01/2018	MBS PAYMENT		1,231	1,231	1,255	1,233		(2)		(2)		1,231				23	03/01/2024	1
3128MM-XF-5	FG G18677		06/01/2018	MBS PAYMENT		2,665	2,665	2,665							2,665				21	02/01/2023	1
31294N-S2-6	FG E04137		06/01/2018	MBS PAYMENT		8,523	8,523	8,912	8,546		(24)		(24)		8,523				87	11/01/2027	1
31297F-JD-6	FG A27460		06/01/2018	MBS PAYMENT		2,163	2,163	2,241	2,172		(10)		(10)		2,163				64	10/01/2034	1
31307V-J2-3	FG J38381		06/01/2018	MBS PAYMENT		1,594	1,594	1,587							1,594				8	01/01/2033	1
3132G6-OG-8	FG Q02771		06/01/2018	MBS PAYMENT		2,009	2,009	2,088	2,012		(3)		(3)		2,009				30	08/01/2041	1
3132XT-6L-7	FG Q51774		06/01/2018	MBS PAYMENT		3,225	3,225	3,227							3,225				24	10/01/2047	1
3136A6-TP-9	FN 2012-63 HB		06/01/2018	MBS PAYMENT		5,636	5,636	5,741	5,643		(7)		(7)		5,636				46	08/25/2041	1
3136A8-V6-4	FN 2012-113 PB		06/01/2018	MBS PAYMENT		8,716	8,716	8,901	8,726		(10)		(10)		8,716				72	10/25/2040	1
3136AA-WP-7	FN 2012-139 MC		06/01/2018	MBS PAYMENT		7,361	7,361	7,524	7,371		(10)		(10)		7,361				61	05/25/2042	1
3136AB-LF-8	FN 2012-148 KB		06/01/2018	MBS PAYMENT		9,936	9,936	10,147	9,947		(11)		(11)		9,936				81	03/25/2042	1
31371K-4E-8	FN 254721		05/01/2018	VARIOUS		99	99	102	99						99				2	05/01/2018	1
31371L-AP-4	FN 254814		06/01/2018	MBS PAYMENT		268	268	272	268						268				4	07/01/2018	1
31371L-BH-1	FN 254840		06/01/2018	MBS PAYMENT		425	425	430	425						425				7	08/01/2018	1
31371L-CE-7	FN 254869		06/01/2018	MBS PAYMENT		491	491	499	492		(1)		(1)		491				11	09/01/2033	1
31371N-CJ-2	FN 256673		06/01/2018	MBS PAYMENT		397	397	399	397						397				9	04/01/2037	1
31371N-ON-8	FN 257061		06/01/2018	MBS PAYMENT		1,009	1,009	1,004	1,008		1		1		1,009				18	01/01/2023	1
3137A9-YB-6	FHR 3838 AE		06/01/2018	MBS PAYMENT		2,172	2,172	2,210	2,176		(3)		(3)		2,172				22	11/15/2018	1
3137AS-VD-3	FHR 4094 KA		06/01/2018	MBS PAYMENT		9,286	9,286	9,374	9,291		(6)		(6)		9,286				6	08/15/2041	1
3137AT-GB-3	FHR 4098 HA		06/01/2018	MBS PAYMENT		7,946	7,946	8,045	7,952		(6)		(6)		7,946				64	05/15/2041	1
3137AT-GC-0	FHR 4091 TH		06/01/2018	MBS PAYMENT		9,386	9,386	9,638	9,400		(14)		(14)		9,386				78	05/15/2041	1

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
3137AU-L2-3	FHR 4102 CH		06/01/2018	MBS PAYMENT		8,582	8,582	8,777	8,594		(12)		(12)		8,582				72	11/15/2040	1
3137AY-YA-3	FHR 4170 PE		06/01/2018	MBS PAYMENT		8,414	8,414	8,611	8,426		(12)		(12)		8,414				81	01/15/2033	1
3137GA-HR-1	FHR 3743 PA		06/01/2018	MBS PAYMENT		5,929	6,086	5,929	5,942		(13)		(13)		5,929				61	12/15/2039	1
3138ER-YP-9	FN AL9717		06/01/2018	MBS PAYMENT		9,260	9,260	9,765	9,287		(27)		(27)		9,260				159	01/01/2047	1
3138WJ-K5-6	FN AS8415		06/01/2018	MBS PAYMENT		7,949	7,949	7,956	7,949		(1)		(1)		7,949				103	11/01/2046	1
3138WJ-XN-3	FN AS8784		06/01/2018	MBS PAYMENT		2,332	2,332	2,269							2,332				9	02/01/2047	1
31401J-D9-6	FN 709428		06/01/2018	MBS PAYMENT			339	339	329		10		10		339				7	07/01/2018	1
31402C-VZ-2	FN 725232		06/01/2018	MBS PAYMENT		865	865	844	864		1		1		865				18	03/01/2034	1
31402D-MP-2	FN 725866		06/01/2018	MBS PAYMENT		1,006	1,006	977	1,004		1		1		1,006				19	09/01/2034	1
31403C-6L-0	FN 745275		06/01/2018	MBS PAYMENT		923	923	921	923						923				19	02/01/2036	1
31403J-SA-5	FN 750313		06/01/2018	MBS PAYMENT		221	221	224	221						221				5	11/01/2033	1
31403K-G9-8	FN 750924		06/01/2018	MBS PAYMENT		728	728	703	725		3		3		728				12	10/01/2018	1
31405J-H4-9	FN 790551		06/01/2018	MBS PAYMENT		129	129	131	129						129				3	09/01/2034	1
31405M-L8-8	FN 793351		06/01/2018	MBS PAYMENT		32	32	33	32						32				1	08/01/2034	1
31405S-KJ-2	FN 797797		06/01/2018	MBS PAYMENT		140	140	144	140						140				4	04/01/2035	1
31409X-NT-2	FN 881602		06/01/2018	MBS PAYMENT		207	207	210	207						207				6	02/01/2036	1
3140EV-CA-3	FN BC0964		06/01/2018	MBS PAYMENT		6,320	6,320	6,433	6,325		(5)		(5)		6,320				98	06/01/2046	1
3140FO-JJ-4	FN BC4764		06/01/2018	MBS PAYMENT		3,119	3,119	3,025			2		2		3,119				24	10/01/2046	1
3140FU-ZA-9	FN BE8836		06/01/2018	MBS PAYMENT		1,435	1,435	1,398							1,435				6	03/01/2047	1
3140GS-KW-1	FN BH3908		06/01/2018	MBS PAYMENT		11,580	11,580	12,257	11,620		(40)		(40)		11,580				183	08/01/2047	1
3140GS-PD-8	FN BH4019		06/01/2018	MBS PAYMENT		3,023	3,023	3,097			(2)		(2)		3,023				31	09/01/2047	1
3140H1-V2-3	FN BJ0632		06/01/2018	MBS PAYMENT		3,356	3,356	3,439			(1)		(1)		3,356				24	03/01/2048	1
31416R-FA-6	FN AA7360		06/01/2018	MBS PAYMENT		2,211	2,211	2,199	2,210						2,211				36	01/01/2034	1
31416R-HJ-5	FN AA7432		06/01/2018	MBS PAYMENT		2,445	2,445	2,439	2,444						2,445				45	06/01/2039	1
31416Y-BX-5	FN AB2753		06/01/2018	MBS PAYMENT		4,693	4,693	4,705	4,694		(1)		(1)		4,693				72	04/01/2026	1
31417A-VT-3	FN AB4225		06/01/2018	MBS PAYMENT		5,239	5,239	5,518			(14)		(14)		5,239				80	01/01/2042	1
31417V-PZ-0	FN AC8539		06/01/2018	MBS PAYMENT		1,040	1,040	1,067	1,042		(2)		(2)		1,040				17	12/01/2024	1
31418C-FD-1	FN MA2863		06/01/2018	MBS PAYMENT		4,657	4,657	4,519			2		2		4,657				35	01/01/2047	1
31419A-2T-3	FN AE0785		06/01/2018	MBS PAYMENT		4,745	4,745	4,762	4,746		(2)		(2)		4,745				61	01/01/2026	1
343136-SW-3	FLORIDA ST TURNPIKE AUTH		04/11/2018	WELLS FARGO SECURITIES		160,245	150,000	174,500	163,647		(1,527)		(1,527)		162,120		(1,875)	(1,875)	5,875	07/01/2020	1FE
850578-TD-7	SPRINGFIELD IL ELEC REVENUE		06/04/2018	UMB FINANCIAL SERVICES		266,903	250,000	290,593	277,614		(3,683)		(3,683)		273,931		(7,028)	(7,028)	9,549	03/01/2021	1FE
914129-SP-6	UNIV OF CALIFORNIA CA REVENUES		06/04/2018	SIEBERT CISNEROS SHANK & CO. LLC		240,788	210,000	242,155			(2,334)		(2,334)		239,822		966	966	5,863	05/15/2024	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					1,195,329	1,099,488	1,276,675	941,416		(10,955)		(10,955)		1,200,066		(4,737)	(4,737)	31,219	XXX	XXX
0258M0-DK-2	AMERICAN EXPRESS CREDIT		04/09/2018	MORGAN STANLEY		124,555	125,000	124,764	124,940		14		14		124,954		(399)	(399)	1,498	03/18/2019	1FE
05949A-5A-4	BOAIS 2005-4 1A1		06/01/2018	MBS PAYMENT		2,373	2,373	2,416	2,382		16		16		2,399		(25)	(25)	63	05/25/2035	4FM
06406H-CU-1	BANK OF NEW YORK MELLON		04/10/2018	INC		74,652	75,000	74,855	74,959		8		8		74,967		(315)	(315)	674	05/15/2019	1FE
12667F-RY-3	CWALT 2004-22CB 1A1		06/01/2018	MBS PAYMENT		1,455	1,455	1,472	1,469						1,469		(14)	(14)	34	10/25/2034	1FM
12669G-YP-0	CWHL 2005-10 A4		06/01/2018	MBS PAYMENT		840	839	588	453		134		134		587		252	252	22	05/25/2035	1FM
172973-4C-0	CMSI 2005-8 1A5		06/01/2018	MBS PAYMENT		1,409	1,409	1,346	1,366						1,366		43	43	27	11/25/2035	1FM
177376-AD-2	CITRIX SYSTEMS INC		05/09/2018	J.P. MORGAN		161,308	110,000	117,256	113,195		(889)		(889)		112,306		49,002	49,002	307	04/15/2019	2FE
200340-AP-2	COMERICA INC		05/16/2018	MILLENNIUM ADVISORS		173,794	175,000	175,389	175,109		(31)		(31)		175,078		(1,284)	(1,284)	3,667	05/23/2019	1FE
20826F-AA-4	CONOCOPHILLIPS COMPANY		06/11/2018	TENDER OFFER		97,238	100,000	98,569	98,686		111		111		98,797		(1,559)	(1,559)	1,173	12/15/2022	1FE
23242M-AD-3	CWIL 2006-S3 A4		06/01/2018	MBS PAYMENT		9,278	8,263	3,580	3,601						3,601		5,677	5,677	261	01/25/2029	1FM
23243N-AF-5	CWIL 2006-S4 A3		03/01/2018	VARIOUS		(3,270)											(3,270)	(3,270)		07/25/2034	1FM
29336U-AA-5	ENLINK MIDSTREAM PARTNER		05/16/2018	TORONTO DOMINION - US		74,733	75,000	74,888	74,971		9		9		74,980		(247)	(247)	1,277	04/01/2019	2FE
30254Q-AA-0	FDIC 2013-R1 A		06/01/2018	MBS PAYMENT		5,507	5,507	5,500	5,507						5,507				26	03/25/2033	1
45660N-SZ-4	RAST 2004-A9 A9		06/01/2018	MBS PAYMENT		6,216	6,216	6,337	6,202		14		14		6,216				132	12/25/2034	1FM
46647M-QL-0	JPMORGAN CHASE FINANCIAL		05/01/2018	J.P. MORGAN		299,069	300,000	300,431			(20)		(20)		300,411		(1,342)	(1,342)	188	05/01/2023	1FE
55608B-AA-3	MACQUARIE INFRASTRUCTURE		04/18/2018	BARCLAYS AMERICAN		109,230	110,000	124,540	114,969		(980)		(980)		113,988		(4,758)	(4,758)	2,416	07/15/2019	2FE
61746B-EE-2	MORGAN STANLEY		04/09/2018	MIZUHO SECURITIES		50,645	50,000	50,000	50,000						50,000		645	645	653	01/20/2022	1FE
64828Y-AR-2	NRZT 2014-2A A3		06/01/2018	MBS PAYMENT		2,626	2,626	2,689	2,630		(4)		(4)		2,626				41	05/26/2054	1FE
66705P-AC-7	COLONY NORTHSTAR INC		06/07/2018	CREDIT SUISSE		72,141	75,000	89,344	79,500		8,571		7,558		87,059		(14,918)	(14,918)	1,971	06/15/2033	2
69354N-AA-4	PRA GROUP INC		06/04/2018	EXCHANGE		58,800	65,000	58,069	58,349		450		450		58,800				1,156	06/01/2023	4
69430B-GT-8	PACIFIC GAS & ELECTRIC		05/16/2018	MORGAN STANLEY		100,453	100,000	99,504	99,847		20		20		99,867		586	586	2,207	10/01/2020	2FE

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	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 Con- tractual Maturity Date	NAIC Design- ation or Market In- dicator (a)
694308-HM-2	PACIFIC GAS & ELECTRIC .....		06/19/2018	CREDIT SUISSE .....		94,431	100,000	95,457			53		53		95,510		(1,079)	(1,079)	1,808	06/15/2025	1FE
74973W-AB-3	ARCONIC INC .....		05/07/2018	JEFFERIES & CO .....		101,125	100,000	106,851	102,855	(570)			(570)		102,285		(1,160)	(1,160)	921	10/15/2019	3Z
759950-FX-1	RAMC 2005-4 A3 .....		06/01/2018	MBS PAYMENT .....		2,205	2,205	2,205	2,205						2,205				37	02/25/2036	1FM
867914-BF-9	SUNTRUST BANKS INC .....		04/24/2018	GOLDMAN SACHS .....		99,824	100,000	99,915	99,985		6		6		99,991		(167)	(167)	1,142	11/01/2018	2FE
87238Q-AD-5	TOP CAPITAL CORP .....		05/31/2018	BARCLAYS AMERICAN .....		80,200	80,000	82,700	82,574	(242)			(242)		82,332		(2,132)	(2,132)	2,806	03/01/2022	2FE
896522-AF-6	TRINITY INDUSTRIES INC .....		05/11/2018	MERRILL LYNCH HILLTOP SECURITIES .....		106,084	75,000	92,205	78,260	(2,876)			(2,876)		75,384		30,700	30,700	1,308	06/01/2036	3FE
907818-DG-0	UNION PACIFIC CORP .....		05/24/2018	HOLDINGS LLC .....		153,332	150,000	149,288	149,759		31		31		149,789		3,542	3,542	4,967	02/01/2021	1FE
984332-AF-3	ALTABA INC .....		06/05/2018	MERRILL LYNCH .....		22,410	15,000	16,907	16,220	(580)			(580)		15,632		6,778	6,778		12/01/2018	3Z
02315Q-AA-6	AMBAC LSNI LLC .....	D	05/09/2018	VARIOUS .....		34,044	33,665	33,834		(104)			(104)		33,730		314	314	567	02/12/2023	5Z
EK1258-83-0	QIAGEN NV .....	D	06/04/2018	GOLDMAN SACHS .....		270,440	200,000	229,300	220,402	(2,814)			(2,814)		217,588		52,852	52,852	1,249	03/19/2021	2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,387,147	2,244,558	2,320,199	1,840,395	8,721	(9,407)		(686)		2,269,424		117,722	117,722	32,598	XXX	XXX
8399997. Total - Bonds - Part 4						5,794,609	5,363,067	5,907,476	4,125,013	8,721	(34,510)		(25,789)		5,672,885		121,724	121,724	110,944	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,794,609	5,363,067	5,907,476	4,125,013	8,721	(34,510)		(25,789)		5,672,885		121,724	121,724	110,944	XXX	XXX
JV9572-72-0	LVMH MOET HENNESSY VUITT .....	D	05/18/2018	VARIOUS .....	450,000	166,052	0.00	116,955	116,955						116,955		49,097	49,097			RP1U2
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						166,052	XXX	116,955	116,955						116,955		49,097	49,097		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						166,052	XXX	116,955	116,955						116,955		49,097	49,097		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						166,052	XXX	116,955	116,955						116,955		49,097	49,097		XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks						166,052	XXX	116,955	116,955						116,955		49,097	49,097		XXX	XXX
9999999 - Totals						5,960,661	XXX	6,024,431	4,241,968	8,721	(34,510)		(25,789)		5,789,840		170,821	170,821	110,944	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

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	7	8	
					First Month	Second Month	Third Month	
Federal Home Loan Bank of Cincinnati Cincinnati, OH		1.650			19,244	19,267	20,659	XXX
First Financial Bank Celina, OH					(1,678,425)	(1,691,152)	(1,682,239)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			(1,659,181)	(1,671,885)	(1,661,580)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(1,659,181)	(1,671,885)	(1,661,580)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(1,659,181)	(1,671,885)	(1,661,580)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]



2 0 1 7 6 2 0 1 8 5 0 5 0 0 1 0 2

SUPPLEMENT FOR THE QUARTER ENDING JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended JUNE 30, 2018

NAIC Group Code 0035 NAIC Company Code 20176

Company Name CELINA MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
\$	\$	\$

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy?

Yes [ X ] No [ ]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated?

Yes [ X ] No [ ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified:

\$ 20,912

2.32 Amount estimated using reasonable assumptions:

\$
- 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.

\$