



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENTAS OF JUNE 30, 2018
OF THE CONDITION AND AFFAIRS OF THE**The Celina Mutual Insurance Company**NAIC Group Code 0035 0035 NAIC Company Code 20176 Employer's ID Number 34-4202015
(Current) (Prior)

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

Country of Domicile _____ United States of America

Incorporated/Organized 11/12/1919 Commenced Business 02/23/1920Statutory Home Office 1 Insurance Square, Celina, OH, US 45822-1690
(Street and Number) (City or Town, State, Country and Zip Code)Main Administrative Office 1 Insurance Square, 419-586-5181
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Mail Address 1 Insurance Square, Celina, OH, US 45822-1690
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)Primary Location of Books and Records 1 Insurance Square, 419-586-5181-8227
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)Internet Website Address _____ www.celinainsurance.comStatutory Statement Contact Philip Marion Fullenkamp, 419-586-5181-8227
(Name) (Area Code) (Telephone Number)
phil.fullenkamp@celinainsurance.com, 419-586-6068
(E-mail Address) (FAX Number)**OFFICERS**President William West Montgomery _____ Treasurer Philip Marion Fullenkamp _____
Secretary Michael Stanley Kleinhennz _____**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 _____ SS: _____
County of Mercer _____

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 Kleinhennz
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?
 b. If no,
 1. State the amendment number.....
 2. Date filed
 3. Number of pages attached.....

Yes [] No []_____
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
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. 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 AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY
STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
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
DEDUCTIONS:			
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)
INVESTMENT INCOME			
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
OTHER INCOME			
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)
CAPITAL AND SURPLUS ACCOUNT			
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
DETAILS OF WRITE-INS			
0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page			
0599. Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401. 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)			

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
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
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	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)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	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.

	F/S	F/S			
	SSAP #	Page	Line #	2018	2017
<u>NET INCOME</u>					
(1) State Basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	<u>\$ 917,159</u>	<u>\$ (286,962)</u>
(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	<u>\$ 917,159</u>	<u>\$ (286,962)</u>
<u>SURPLUS</u>					
(5) State Basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	<u>\$ 34,263,997</u>	<u>\$ 33,381,231</u>
(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	<u>\$ 34,263,997</u>	<u>\$ 33,381,231</u>

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) (Col 1+2)	(4)	(5)	(6) (Col 4+5)	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7+8)
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross Deferred Tax Assets	\$ 1,592,276	\$ 69,662	\$ 1,661,938	\$ 1,491,450	\$ 69,662	\$ 1,561,112	\$ 100,826	\$ -	\$ 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	-	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	-	100,826
f. Deferred Tax Liabilities	97,702	689,595	787,297	87,560	683,667	771,227	10,142	5,928	16,070
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)	\$ 84,756
(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) (Col. 1-2) Change
	6/30/2018	12/31/2017	
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

- At June 30, 2018, the Company has no unused operating loss carry-forwards available to offset against future taxable income.
- 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	<u>\$ 39,000,000</u>		

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	<u>\$ 38,000,000</u>		

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
Membership Stock	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
1. Class A						
2. Class B	<u>92,192</u>	<u>92,192</u>				

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	<u>\$ - -</u>	<u>\$ - -</u>	<u>\$ - -</u>	<u>\$ - -</u>
Bonds				
U.S. Governments	\$ -	\$ -	\$ -	\$ -
Industrial and Misc	- -	926,288	- -	926,288
Hybrid Securities	- -	- -	- -	- -
Parent, Subsidiaries and Affiliates	- -	- -	- -	- -
Total bonds	<u>\$ - -</u>	<u>\$ 926,288</u>	<u>\$ - -</u>	<u>\$ 926,288</u>
Common stock				
Industrial and Misc	\$ 6,680,463	\$ 96,500	\$ 186	\$ 6,777,149
Parent, Subsidiaries and Affiliates	- -	- -	- -	- -
Total common stock	<u>\$ 6,680,463</u>	<u>\$ 96,500</u>	<u>\$ 186</u>	<u>\$ 6,777,149</u>
Derivative assets				
Interest rate contracts	\$ -	\$ -	\$ -	\$ -
Foreign exchange contracts	- -	- -	- -	- -
Credit Contracts	- -	- -	- -	- -
Commodity futures contracts	- -	- -	- -	- -
Commodity forward contracts	- -	- -	- -	- -
Total Derivatives	<u>\$ - -</u>	<u>\$ - -</u>	<u>\$ - -</u>	<u>\$ - -</u>
Separate account assets	\$ -	\$ -	\$ -	\$ -
Total assets at fair value	<u><u>\$ 6,680,463</u></u>	<u><u>\$ 1,022,788</u></u>	<u><u>\$ 186</u></u>	<u><u>\$ 7,703,437</u></u>
b. Liabilities at fair value				
Derivative liabilities	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	<u><u>\$ - -</u></u>	<u><u>\$ - -</u></u>	<u><u>\$ - -</u></u>	<u><u>\$ - -</u></u>

**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:

NAIC #	Company	Percent
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? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

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

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

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

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

FINANCIAL

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

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

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
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? Yes [] No []

If no, attach a description with this statement.

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	FCPMTJRV5D8DX0SXH56	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 []

STATEMENT AS OF JUNE 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY
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? Yes [] No [X] N/A []
 If yes, attach an explanation.

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

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:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? 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 []

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1. Alabama	AL	N					
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
16. Iowa	IA	L	3,437,008	2,668,736	1,550,349	1,838,844	1,124,910
17. Kansas	KS	N					
18. Kentucky	KY	L	2,007,880	1,907,091	1,033,719	1,431,254	983,268
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
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
37. Oklahoma	OK	N					
38. Oregon	OR	N					
39. Pennsylvania	PA	L			10,071	13,762	81,306
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
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
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

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

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

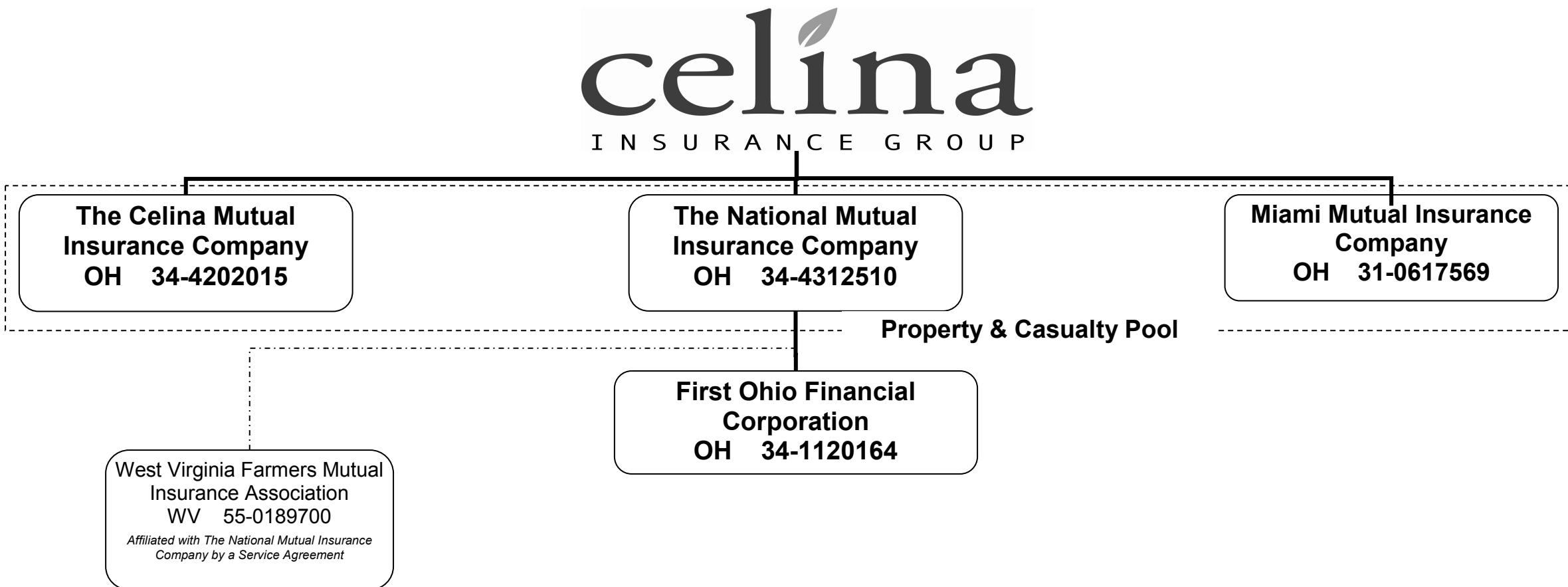
Q - Qualified - Qualified or accredited reinsurer.....

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

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

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



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

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

NON

NINE

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 Current Quarter	2 Current Year to Date	3 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

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 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)
													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 0 1 7 6 2 0 1 8 4 9 0 0 0 0 0 2

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



2 0 1 7 6 2 0 1 8 4 5 5 0 0 0 0 2

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



2 0 1 7 6 2 0 1 8 3 6 5 0 0 0 0 2

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

NONE

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

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and mortgage interest in 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		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 Year to Date	2 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 \$

SI02

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE**SCHEDULE DA - VERIFICATION**

Short-Term Investments

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

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

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

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

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation 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...
912828-3W-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						1,758,964	1,772,730		2,676
3128MF-KV-9	FG G16408		.04/11/2018	CITIGROUP GLOBAL MARKETS	.100,252	.102,494		.114	1...
313560-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						587,456	600,251		1,660
002824-BG-4	ABBOTT LABORATORIES		.06/05/2018	BANK AMERICA	.132,009	.125,000		.115	2FE
00922R-AA-3	AIR TRANSPORT SERVICES G		.05/18/2018	MERRILL LYNCH	.107,494	.110,000		.114	3...
00971T-AH-4	AKAMAI TECHNOLOGIES INC		.06/27/2018	VARIOUS	.167,483	.165,000		.17	1FE
023135-BN-5	AMAZON.COM INC		.05/24/2018	WELLS FARGO SECURITIES LLC	.82,737	.75,000		.1,907	1FE
025816-BF-5	AMERICAN EXPRESS CO		.06/06/2018	KEYBANC CAPITAL MARKETS	.121,496	.125,000		.70	1FE
025816-BS-7	AMERICAN EXPRESS CO		.04/09/2018	MITSUBISHI UFJ SECURITIES USA	.125,323	.125,000		.519	1FE
02665W-CE-9	AMERICAN HONDA FINANCE		.06/05/2018	BARCLAYS AMERICAN	.148,040	.150,000		.1,633	1FE
035240-AL-4	ANHEUSER-BUSCH INBEV WOR		.06/18/2018	AMHERST PIERPONT SECURITIES LLC	.99,641	.100,000		.844	1FE
037833-BW-9	APPLE INC		.06/06/2018	BANK AMERICA	.54,001	.50,000		.656	1FE
06051G-FC-8	BANK OF AMERICA CORP		.06/06/2018	MILLENNIUM ADVISORS	.53,484	.50,000		.951	1FE
06406R-AC-1	BANK OF NY MELLON CORP		.04/10/2018	MORGAN STANLEY	.73,156	.75,000		.809	1FE
084659-AF-8	BERKSHIRE HATHAWAY ENERG		.05/29/2018	SCOTIA CAPITAL INC - US	.104,975	.100,000		.1,500	1FE
126349-AF-6	CGS SYSTEMS INTERNATIONALA		.04/27/2018	J.P. MORGAN	.134,684	.125,000		.679	2FE
17275R-AD-4	CISCO SYSTEMS INC		.06/06/2018	MORGAN STANLEY	.123,417	.100,000		.1,852	1FE
172967-LJ-8	CITIGROUP INC		.06/05/2018	WELLS FARGO SECURITIES LLC	.120,911	.125,000		.639	2FE
191216-BS-8	COCA-COLA CO/TH		.06/19/2018	AMHERST PIERPONT SECURITIES LLC	.168,159	.175,000		.755	1FE
22541L-AE-3	CREDIT SUISSE USA INC		.06/06/2018	FIRST TENNESSEE	.129,363	.100,000		.2,830	1FE
25746U-CC-1	DOMINION ENERGY INC		.05/29/2018	BANK AMERICA	.103,719	.100,000		.2,350	2FE
26441C-AY-1	DUKE ENERGY CORP		.05/29/2018	MORGAN STANLEY	.93,841	.100,000		.1,163	2FE
341081-FP-7	FLORIDA POWER & LIGHT CO		.06/05/2018	GOLDMAN SACH	.117,983	.125,000		.77	1FE
369550-AY-4	GENERAL DYNAMICS CORP		.06/12/2018	J.P. MORGAN	.70,223	.75,000		.143	1FE
43940T-AA-7	HOPE BANCORP INC		.05/11/2018	MERRILL LYNCH	.39,825	.40,000		.9	3Z
452327-FA-6	ILLUMINA INC		.05/29/2018	BARCLAYS AMERICAN	.5,699	.5,000			2FE
48129K-AE-0	JPMORGAN CHASE FINANCIAL		.04/25/2018	J.P. MORGAN	.340,000	.340,000			1FE
594918-BZ-6	MICROSOFT CORP		.06/06/2018	MILLENNIUM ADVISORS	.103,586	.100,000		.1,389	1FE
61746B-DJ-2	MORGAN STANLEY		.04/09/2018	BNP PARIBUS SECURITIES	.50,702	.50,000		.240	1FE
68389X-BL-8	ORACLE CORP		.05/21/2018	MESIROW FINANCIAL INC	.142,623	.150,000		.680	1FE
693476-BN-2	PNC FINANCIAL SERVICES		.06/07/2018	GOLDMAN SACH	.174,159	.175,000		.1,492	1FE
69354N-AB-2	PRA GROUP INC		.06/04/2018	EXCHANGE	.58,800	.65,000		.21	3Z
694308-HM-2	PACIFIC GAS & ELECTRIC		.05/16/2018	MORGAN STANLEY	.95,457	.100,000		.1,488	1FE
741503-AX-4	BOOKING HOLDINGS INC		.06/25/2018	CITIGROUP GLOBAL MARKETS	.42,336	.35,000		.89	2...
749685-AT-0	RPM INTERNATIONAL INC		.05/31/2018	WELLS FARGO SECURITIES LLC	.45,250	.40,000		.423	2FE
761713-BA-3	REYNOLDS AMERICAN INC		.06/05/2018	DEUTSCHE BANK	.136,210	.125,000		.2,217	2FE
842400-FW-8	SOUTHERN CAL EDISON		.06/05/2018	DEUTSCHE BANK	.142,043	.150,000		.1,333	1FE
880770-AG-7	TERADYNE INC		.04/30/2018	CITIGROUP GLOBAL MARKETS	.85,477	.70,000		.333	3FE
887317-AP-0	WARNER MEDIA LLC		.06/05/2018	US BANCORP INVESTMENTS INC	.121,761	.125,000		.2,926	2FE
907818-DZ-8	UNION PACIFIC CORP		.05/24/2018	AMHERST PIERPONT SECURITIES LLC	.147,782	.150,000		.2,317	1FE
91324P-DK-5	UNITEDHEALTH GROUP INC		.06/18/2018	BNY MELLON CAPITAL MARKETS	.175,000	.175,000		.19	1FE
98138H-AE-1	WORKDAY INC		.06/07/2018	VARIOUS	.139,498	.130,000		.61	3Z
89352H-AW-9	TRANSCANADA PIPELINES	A.	.05/16/2018	BARCLAYS AMERICAN	.74,306	.75,000		.97	1FE
25155M-KU-4	DEUTSCHE BANK AG LONDON	D.	.05/25/2018	DEUTSCHE BANK	.319,081	.310,000		.10	1FE
404280-AM-1	HSBC HOLDINGS PLC	D.	.06/06/2018	MILLENNIUM ADVISORS	.92,622	.75,000		.1,830	1FE
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D.	.05/16/2018	BANK AMERICA	.200,022	.200,000		.247	1FE
606822-AN-4	MITSUBISHI UFJ FIN GRP	D.	.06/06/2018	MARKETAXESS	.171,211	.175,000		.1,895	1FE
86562M-AB-6	SUMITOMO MITSUI FINL GRP	D.	.06/07/2018	DAIWA CAPITAL MARKETS AMERICA, INC	.247,215	.250,000		.1,875	1FE
948596-AA-9	WEIBO CORP	D.	.06/25/2018	VARIOUS	.161,857	.145,000		.635	3...
AP0453-52-6	QIAGEN NV	D.	.06/20/2018	UNIBANCO SEC	.217,100	.200,000		.275	2...

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation 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		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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)						
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value													
.36179S-2P-1	G2 MA4382		06/01/2018	MBS PAYMENT		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														19	06/20/2047	1			
.36179T-G3-3	G2 MA4718		06/01/2018	MBS PAYMENT		2,355	.2,355	.2,291														9	09/20/2047	1			
.36179T-JY-2	G2 MA4779		06/01/2018	MBS PAYMENT		7,053	.7,053	.7,240			(3)											50	10/20/2047	1			
.36179T-NR-2	G2 MA4900		06/01/2018	MBS PAYMENT		1,653	.1,653	.1,664														10	12/20/2047	1			
.36179T-SF-3	G2 MA5018		06/01/2018	MBS PAYMENT		1,207	.1,207	.1,179														6	02/20/2048	1			
.36179T-V4-4	G2 MA5135		06/01/2018	MBS PAYMENT		209	.209	.203														1	04/20/2048	1			
.36179T-XU-4	G2 MA5191		06/01/2018	MBS PAYMENT		233	.233	.233														1	05/20/2048	1			
.36203H-SQ-5	GN 349827		06/01/2018	MBS PAYMENT		.790	.790	.804			(1)											25	01/15/2023	1			
.362242-BN-1	GN 783645		06/01/2018	MBS PAYMENT		5,764	.5,764	.6,080			(25)											84	07/15/2027	1			
.36290S-CX-5	GN 615774		06/01/2018	MBS PAYMENT		1,021	.1,021	.1,010			3											17	09/15/2018	1			
.36296R-3Q-8	GN 699307		06/01/2018	MBS PAYMENT		136	.136	.137														4	10/15/2038	1			
.38373H-YH-7	GNR 2007-12 C		06/01/2018	MBS PAYMENT		.331	.331	.331			(3)											29	04/16/2041	1			
.912828-4A-5	US TREASURY N/B		04/04/2018	BARCLAYS AMERICAN		100,148	.100,000	.100,016														257	02/28/2023	1			
.912828-4L-1	US TREASURY N/B		06/05/2018	BARCLAYS AMERICAN		149,936	.150,000	.149,725			4											415	04/30/2023	1			
.912828-4N-7	US TREASURY N/B		06/08/2018	BARCLAYS AMERICAN		59,723	.60,000	.59,794														127	05/15/2028	1			
.912828-4P-2	US TREASURY N/B		06/05/2018	BARCLAYS AMERICAN		250,068	.250,000	.249,658			7											392	05/15/2021	1			
0599999. Subtotal - Bonds - U.S. Governments						587,896	.588,021	.587,708			9,067											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)											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														3,012	3,012	3,378	XXX	XXX	
.013595-TK-9	ALBUQUERQUE NM MUNI SCH DIST #		06/06/2018	MESIROW FINANCIAL INC		170,877	.150,000	.181,904			170,599											1,792	1,792	6,396	08/01/2023	1FE	
.021087-VA-6	ALPINE UT SCH DIST		06/04/2018	WELLS FARGO SECURITIES LLC		368,547	.325,000	.401,352			376,618											372,528	(3,981)	(3,981)	11,781	03/15/2023	1FE
.880558-DX-6	TENNESSEE ST SCH BOND AUTH		06/06/2018	CITIGROUP GLOBAL MARKETS		337,893	.300,000	.359,241			333,647											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											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											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											1,321,508	5,054	5,054	42,289	XXX	XXX
.25477G-JZ-9	DIST OF COLUMBIA INCOME TAX SE		06/06/2018	MESIROW FINANCIAL INC		337,905	.300,000	.376,308			337,897											334,705	3,200	3,200	7,792	12/01/2023	1FE
.3128DY-HA-8	FG D94725		06/01/2018	MBS PAYMENT		524	.524	.524			524											524	13	07/01/2021	1		
.3128H8-C2-2	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-IIIP-3	FG A45154		06/01/2018	MBS PAYMENT		.48	.48	.49			.48											.48	1,016	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											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											8,523	87	11/01/2027	1		
.31297T-JD-6	FG A27460		06/01/2018	MBS PAYMENT		2,163	.2,163	.2,241			2,172											2,163	64	10/01/2034	1		
.31307V-J2-3	FG J83881		06/01/2018	MBS PAYMENT		1,594	.1,594	.1,587														1,594	8	01/01/2033	1		
.31326G-CG-8	FG Q02771		06/01/2018	MBS PAYMENT		2,009	.2,009	.2,088			2,012											2,009	30	08/01/2041	1		
.3132X7-GL-7	FG Q51774		06/01/2018	MBS PAYMENT		3,225	.3,225	.3,227														3,225	24	10/01/2047	1		
.3136A6-TP-9	FNR 2012-63 HB		06/01/2018	MBS PAYMENT		5,636	.5,636	.5,741			5,643											5,636	46	08/25/2041	1		
.3136A8-V6-4	FNR 2012-113 PB		06/01/2018	MBS PAYMENT		8,716	.8,716	.8,901			8,726											8,716	72	10/25/2040	1		
.3136AA-IP-7	FNR 2012-139 MC		06/01/2018	MBS PAYMENT		7,361	.7,361	.7,524			7,371											7,361	61	05/25/2042	1		
.3136AB-LF-8	FNR 2012-148 KB		06/01/2018	MBS PAYMENT		9,936	.9,936	.10,147			9,947											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					</td											

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
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-1Y-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	.5,929	6,086	5,942		(13)		(13)			5,929				.61	12/15/2039	1
3138ER-VP-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		(11)		(11)			7,949				.103	11/01/2046	1
3138WJ-KN-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	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 725666		06/01/2018	MBS PAYMENT		1,006	.1,006	977	1,004		1		1			1,006				.19	09/01/2034	1
31403C-GL-0	FN 745275		06/01/2018	MBS PAYMENT		923	.923	921	923							923				.19	02/01/2036	1
31403J-SA-3	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
3140F0-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
31416H-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	
31416V-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	5,253		(14)		(14)			5,239				.80	01/01/2042	1
31417V-PZ-2	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			(2)		(2)			4,745				.61	01/01/2026	1
343136-5W-3	FLORIDA ST TURNPIKE AUTH		04/11/2018	WELLS FARGO SECURITIES	LLC	160,245	.160,245	150,000	174,500	163,647	(1,527)		(1,527)			162,120				.5,875	07/01/2020	1FE
850578-TD-7	SPRINGFIELD IL ELEC REVENUE		06/04/2018	WELLS FARGO SECURITIES	UMB FINANCIAL SERVICES	266,903	.266,903	250,000	290,593	277,614	(3,683)		(3,683)			273,931				.9,549	03/01/2021	1FE
91412G-5P-6	UNIV OF CALIFORNIA CA REVENUES		06/04/2018	WELLS FARGO SECURITIES	CO, LLC	240,788	.240,788	210,000	242,155		(2,334)		(2,334)			239,822				.966	05/15/2024	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						1,195,329	.1,195,329	1,099,488	1,276,675	941,416	(10,955)		(10,955)			1,200,066				(4,737)	31,219	XXX
..0258M0-DK-2	AMERICAN EXPRESS CREDIT		04/09/2018	MORGAN STANLEY		124,555	.124,555	125,000	124,764	124,940	14		14			124,954				(399)	(399)	1,498
..05949A-5A-4	BOAMS 2005-4 1A1		06/01/2018	MBS PAYMENT	US BANCORP INVESTMENTS	2,373	.2,373	2,416	2,382	16						2,399				(25)	(25)	63
..06406H-CU-1	BANK OF NEW YORK MELLON		04/10/2018	ING		74,652	.74,652	75,000	74,855	74,959	8		8			74,967				(315)	(315)	.674
..12667T-RY-3	CIWLT 2004-22C8 1A1		06/01/2018	MBS PAYMENT		1,455	.1,455	1,472	1,469							1,469				(14)	(14)	.34
..12669G-YP-3	CIWHL 2005-1A4		06/01/2018	MBS PAYMENT		840	.840	839	588	453	134					587				.252	.252	.05/25/2035
..172973-4C-0	CMSI 2005-8 1A5		06/01/2018	MBS PAYMENT		1,409	.1,409	1,346	1,366							1,366				.43	.43	.27/15/2035
..177376-AD-2	CITRIX SYSTEMS INC		05/09/2018	J.P. MORGAN		161,308	.161,308	110,000	117,256	113,195	(889)		(889)			112,306				.49,002	.49,002	.307
..200340-AP-2	COMERICA INC		05/16/2018	MILLENNIAL ADVISORS		173,794	.173,794	175,000	175,389	175,109	(31)		(31)			175,078				(1,284)	(1,284)	.3,667
..20826F-AA-4	CONOCOPHILLIPS COMPANY		06/11/2018	TENDER OFFER		97,238	.97,238	100,000	98,569	98,686	111		111			98,797				(1,559)	(1,559)	.1,173
..23242M-AD-3	CIVL 2006-S3 A4		06/01/2018	MBS PAYMENT		9,278	.9,278	8,263	3,580	3,601						3,601				.5,677	.5,677	.261
..23243N-AF-5	CIVL 2006-S4 A3		03/01/2018	VARIOUS		(3,270)														(3,270)	(3,270)	.07/25/2034
..29336U-AA-5	ENLINK MIDSTREAM PARTNER		05/16/2018	TORONTO DOMINION - US		74,733	.74,733	75,000	74,888	74,971	9		9			74,980				(247)	(247)	.1,277
..302540-AA-0	FDIC 2013-R1 A		06/01/2018	MBS PAYMENT		5,507	.5,507	5,500	5,507							5,507						

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
.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	
.759590-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	
.872380-AD-5	TCP 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	.03/12/2022	2FE	
.896522-AF-6	TRINITY INDUSTRIES INC		.05/11/2018	MERRILL LYNCH		.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	HILLTOP SECURITIES 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	ALTABABA INC		.06/05/2018	MERRILL LYNCH		.22,410	.15,000	.16,907	.16,220	.(580)		.(580)		.15,632		.6,778	.6,778	.6,778	.12/01/2018	3Z	
.023150-AA-6	AMBAC LSN LLC	D	.05/09/2018	VARIOUS		.34,044	.33,665	.33,834	.33,730	.(104)		.(104)		.33,730		.314	.314	.567	.02/12/2023	5Z	
EK1258-83-0	Q1AGEN 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	
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	
JN9572-72-0 LVMH MOET HENNESSY VUITT		D	.05/18/2018	VARIOUS		.450,000	.166,052	.00	.116,955	.116,955				.116,955		.49,097	.49,097	.49,097	RP1UZ		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						166,052	XXX	116,955	116,955					116,955		49,097	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	49,097	XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						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	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	
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	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
NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open
NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made
NONE

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open
NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By
NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To
NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned
NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned
NONE

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
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

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds								
31607A-88-5 FIDELITY TREASURY PORT-IS .....			.06/28/2018	.1.790	XXX	.755,082	1,472	
38141W-29-9 GOLDMAN SACH FIN SQ TR 08-SV .....			.06/29/2018	.0.000	XXX	2,668,354	.1	.1,561
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,423,436	1,473	1,561
922906-30-0 VANGUARD FED MONEY MARKET .....			.06/28/2018	.1.820	XXX	12,095		2
8699999. Subtotal - All Other Money Market Mutual Funds						12,095		2
8899999 - Total Cash Equivalents						3,435,531	1,473	1,563



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 [] 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 [] 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. \$