



PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

The Celina Mutual Insurance Company

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

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

Country of Domicile United States of America

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

Statutory Home Office 1 Insurance Square, Celina, OH, US 45822-1690

Main Administrative Office 1 Insurance Square, Celina, OH, US 45822-1690

Mail Address 1 Insurance Square, Celina, OH, US 45822-1690

Primary Location of Books and Records 1 Insurance Square, Celina, OH, US 45822-1690

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Philip Marion Fullenkamp, phil.fullenkamp@celinainsurance.com

OFFICERS

President William West Montgomery, Secretary Michael Stanley Kleinhenz, Treasurer Philip Marion Fullenkamp

OTHER

Robert Mark Shoenfelt, Sr. VP - CIO, Vincent Miles Franz, Sr. VP - COO, Theodore Joseph Wissman, VP - Claims, Suzanne Lynn Wells #, Assistant Secretary

DIRECTORS OR TRUSTEES

William West Montgomery - Chairman, David Thomas Mellin, Collin Jay Bryan, Philip Marion Fullenkamp, Wesley Moore Jetter, John Richard Gregg, Nancy Montgomery Goldberg, John Michael Lazarich

State of Ohio, County of Mercer SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

William West Montgomery Chairman, President, CEO and General Manager, Michael Stanley Kleinhenz Secretary and Assistant Treasurer, Philip Marion Fullenkamp Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this day of November 2018, a. Is this an original filing? Yes [X] No [], b. If no, 1. State the amendment number, 2. Date filed, 3. Number of pages attached

Lori Homan Insurance Accounting Supervisor February 28, 2022

STATEMENT AS OF SEPTEMBER 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 | 53,025,973 | | 53,025,973 | 48,707,637 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks | 632,702 | | 632,702 | 726,167 |
| 2.2 Common stocks | 7,107,609 | | 7,107,609 | 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) | 723,421 | | 723,421 | 761,433 |
| 4.2 Properties held for the production of income (less \$ encumbrances) | | | | |
| 4.3 Properties held for sale (less \$ encumbrances) | | | | |
| 5. Cash (\$ (1,858,545)), cash equivalents (\$ 3,838,208) and short-term investments (\$) | 1,979,663 | | 1,979,663 | 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) | 63,469,367 | | 63,469,367 | 58,328,130 |
| 13. Title plants less \$ charged off (for Title insurers only) | | | | |
| 14. Investment income due and accrued | 473,365 | | 473,365 | 408,591 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection | 3,081,439 | 1,924 | 3,079,515 | 2,745,497 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) | 10,319,054 | | 10,319,054 | 9,246,390 |
| 15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$) | | | | |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers | 3,036,675 | | 3,036,675 | 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 | 60,207 | | 60,207 | 497,881 |
| 18.2 Net deferred tax asset | 863,174 | | 863,174 | 789,885 |
| 19. Guaranty funds receivable or on deposit | | | | |
| 20. Electronic data processing equipment and software | 170,458 | 5,969 | 164,489 | 248,098 |
| 21. Furniture and equipment, including health care delivery assets (\$) | 249,123 | 249,123 | | |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. Receivables from parent, subsidiaries and affiliates | 1,005,650 | | 1,005,650 | 1,604,702 |
| 24. Health care (\$) and other amounts receivable | | | | |
| 25. Aggregate write-ins for other than invested assets | 402,904 | 198,617 | 204,287 | 180,220 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 83,159,119 | 455,632 | 82,703,487 | 76,826,476 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. Total (Lines 26 and 27) | 83,159,119 | 455,632 | 82,703,487 | 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 | 204,287 | | 204,287 | 180,220 |
| 2502. Prepaid expenses | 198,617 | 198,617 | | |
| 2503. | | | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 402,904 | 198,617 | 204,287 | 180,220 |

STATEMENT AS OF SEPTEMBER 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 \$6,806,891) | 12,544,973 | 11,312,321 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses | 1,936,904 | 2,175,284 |
| 3. Loss adjustment expenses | 2,244,420 | 2,244,420 |
| 4. Commissions payable, contingent commissions and other similar charges | 410,310 | 478,610 |
| 5. Other expenses (excluding taxes, licenses and fees) | 154,664 | 162,527 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes) | 358,043 | 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 \$35,615,931 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) | 24,209,944 | 22,014,065 |
| 10. Advance premium | 636,792 | 403,681 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders | | |
| 11.2 Policyholders | | |
| 12. Ceded reinsurance premiums payable (net of ceding commissions) | 4,831,326 | 4,145,736 |
| 13. Funds held by company under reinsurance treaties | | |
| 14. Amounts withheld or retained by company for account of others | 50,393 | 42,559 |
| 15. Remittances and items not allocated | 96,266 | 62,103 |
| 16. Provision for reinsurance (including \$ certified) | | |
| 17. Net adjustments in assets and liabilities due to foreign exchange rates | | |
| 18. Drafts outstanding | 25,233 | 3,772 |
| 19. Payable to parent, subsidiaries and affiliates | | |
| 20. Derivatives | | |
| 21. Payable for securities | 15,951 | |
| 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) | 47,515,219 | 43,445,244 |
| 27. Protected cell liabilities | | |
| 28. Total liabilities (Lines 26 and 27) | 47,515,219 | 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) | 35,188,269 | 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) | 35,188,269 | 33,381,231 |
| 38. Totals (Page 2, Line 28, Col. 3) | 82,703,487 | 76,826,476 |
| DETAILS OF WRITE-INS | | |
| 2501. | | |
| 2502. | | |
| 2503. | | |
| 2598. Summary of remaining write-ins for Line 25 from overflow page | | |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | | |
| 2901. | | |
| 2902. | | |
| 2903. | | |
| 2998. Summary of remaining write-ins for Line 29 from overflow page | | |
| 2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above) | | |
| 3201. | | |
| 3202. | | |
| 3203. | | |
| 3298. Summary of remaining write-ins for Line 32 from overflow page | | |
| 3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above) | | |

STATEMENT OF INCOME

| | 1 Current Year to Date | 2 Prior Year to Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct (written \$ 55,334,171) | 49,665,539 | 42,605,093 | 58,092,433 |
| 1.2 Assumed (written \$ 36,410,948) | 34,210,522 | 31,363,865 | 42,431,051 |
| 1.3 Ceded (written \$ 56,209,064) | 50,535,885 | 43,412,911 | 59,182,566 |
| 1.4 Net (written \$ 35,536,055) | 33,340,176 | 30,556,047 | 41,340,918 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$ 19,445,757): | | | |
| 2.1 Direct | 25,776,594 | 29,156,835 | 36,910,065 |
| 2.2 Assumed | 20,663,882 | 21,617,794 | 27,366,823 |
| 2.3 Ceded | 27,036,267 | 29,523,777 | 37,238,760 |
| 2.4 Net | 19,404,209 | 21,250,852 | 27,038,128 |
| 3. Loss adjustment expenses incurred | 2,799,741 | 2,601,152 | 3,487,352 |
| 4. Other underwriting expenses incurred | 11,187,798 | 10,294,614 | 13,723,185 |
| 5. Aggregate write-ins for underwriting deductions | | | |
| 6. Total underwriting deductions (Lines 2 through 5) | 33,391,748 | 34,146,618 | 44,248,666 |
| 7. Net income of protected cells | | | |
| 8. Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7) | (51,572) | (3,590,571) | (2,907,748) |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned | 1,041,090 | 943,515 | 1,290,429 |
| 10. Net realized capital gains (losses) less capital gains tax of \$ 114,808 | 491,034 | 368,570 | 407,535 |
| 11. Net investment gain (loss) (Lines 9 + 10) | 1,532,124 | 1,312,085 | 1,697,964 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$ 20,260 amount charged off \$ 65,072) | (44,812) | (35,714) | (48,062) |
| 13. Finance and service charges not included in premiums | 327,743 | 321,713 | 431,321 |
| 14. Aggregate write-ins for miscellaneous income | (7,954) | (228) | (2,715) |
| 15. Total other income (Lines 12 through 14) | 274,977 | 285,770 | 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) | 1,755,528 | (1,992,716) | (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) | 1,755,528 | (1,992,716) | (829,240) |
| 19. Federal and foreign income taxes incurred | 317,290 | (752,068) | (542,278) |
| 20. Net income (Line 18 minus Line 19)(to Line 22) | 1,438,238 | (1,240,648) | (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) | 1,438,238 | (1,240,648) | (286,962) |
| 23. Net transfers (to) from Protected Cell accounts | | | |
| 24. Change in net unrealized capital gains (losses) less capital gains tax of \$ 76,173 | 286,555 | 392,341 | 1,019,790 |
| 25. Change in net unrealized foreign exchange capital gain (loss) | | | |
| 26. Change in net deferred income tax | 149,462 | 25,735 | (887,980) |
| 27. Change in nonadmitted assets | (67,218) | (4,906) | 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) | 1,807,037 | (827,477) | (110,459) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38) | 35,188,269 | 32,664,213 | 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 | (10,980) | (8,853) | (11,685) |
| 1402. Miscellaneous Income | 3,026 | 8,625 | 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) | (7,954) | (228) | (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 SEPTEMBER 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 | 35,046,150 | 31,996,146 | 42,532,600 |
| 2. Net investment income | 1,401,631 | 1,374,887 | 1,914,203 |
| 3. Miscellaneous income | 274,977 | 285,770 | 380,544 |
| 4. Total (Lines 1 to 3) | 36,722,757 | 33,656,803 | 44,827,347 |
| 5. Benefit and loss related payments | 18,697,232 | 19,807,752 | 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 | 14,015,945 | 12,951,935 | 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) | 32,707,601 | 32,994,687 | 43,030,501 |
| 11. Net cash from operations (Line 4 minus Line 10) | 4,015,156 | 662,116 | 1,796,846 |
| Cash from Investments | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds | 12,537,737 | 7,126,829 | 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 | 15,951 | 35,856 | |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 12,769,448 | 7,579,166 | 10,105,899 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds | 16,700,663 | 7,827,394 | 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 | | 129,525 | |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) | 16,776,474 | 8,004,168 | 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) | (4,007,026) | (425,002) | (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) | 566,876 | (538,330) | (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) | 566,876 | (538,330) | (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) | 575,006 | (301,216) | 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) | 1,979,663 | 238,530 | 1,404,656 |

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

| | | | |
|--|--|--|--|
| | | | |
|--|--|--|--|

STATEMENT AS OF SEPTEMBER 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.

| <u>NET INCOME</u> | SSAP # | F/S Page | F/S Line # | 2018 | 2017 |
|---|--------|-------------|---------------|----------------------|----------------------|
| (1) State Basis (Page 4, Line 20, Columns 1 & 2) | XXX | XXX | XXX | \$ 1,438,238 | \$ (286,962) |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP: | — | — | — | 0 | 0 |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP: | — | — | — | 0 | 0 |
| (4) NAIC SAP (1-2-3=4) | XXX | XXX | XXX | <u>\$ 1,438,238</u> | <u>\$ (286,962)</u> |
| <u>SURPLUS</u> | | | | | |
| (5) State Basis (Page 3, Line 37, Columns 1 & 2) | XXX | XXX | XXX | \$ 35,188,269 | \$ 33,381,231 |
| (6) State Prescribed Practices that increase/(decrease) NAIC SAP: | — | — | — | 0 | 0 |
| (7) State Permitted Practices that increase/(decrease) NAIC SAP: | — | — | — | 0 | 0 |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | <u>\$ 35,188,269</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 September 30, 2018 is \$8,673,789 with approximately 93% 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 SEPTEMBER 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 | \$ | 59,344 |
| 2. 12 months or Longer | \$ | 291,963 |
| b. The aggregate related fair value of securities with unrealized losses: | | |
| 1. Less than 12 months | \$ | 3,961,303 |
| 2. 12 months or Longer | \$ | 3,870,748 |

(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 SEPTEMBER 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY
NOTES TO FINANCIAL STATEMENTS

A. 1. The components of the net deferred tax asset/(liability) at September 30 are as follows:

| | 09/30/2018 | | | 12/31/2017 | | | Change | | |
|--|--------------|--------------|--------------------|--------------|--------------|--------------------|-----------------------|----------------------|--------------------|
| | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) |
| | Ordinary | Capital | (Col 1+2) Total | Ordinary | Capital | (Col 4+5) Total | (Col 1-4) Ordinary | (Col 2-5) Capital | (Col 7+8) Total |
| a. Gross Deferred Tax Assets | \$ 1,627,588 | \$ 69,662 | \$ 1,697,250 | \$ 1,491,450 | \$ 69,662 | \$ 1,561,112 | \$ 136,138 | \$ - | \$ 136,138 |
| b. Statutory Valuation Allowance Adjustments | - | - | - | - | - | - | - | - | - |
| c. Adjusted Gross Deferred Tax Assets (1a-1b) | 1,627,588 | 69,662 | 1,697,250 | 1,491,450 | 69,662 | 1,561,112 | 136,138 | - | 136,138 |
| d. Deferred Tax Assets Nonadmitted | - | - | - | - | - | - | - | - | - |
| e. Subtotal Net Admitted Deferred Tax Asset (1c-1d) | 1,627,588 | 69,662 | 1,697,250 | 1,491,450 | 69,662 | 1,561,112 | 136,138 | - | 136,138 |
| f. Deferred Tax Liabilities | 74,236 | 759,840 | 834,076 | 87,560 | 683,667 | 771,227 | (13,324) | 76,173 | 62,849 |
| g. Net admitted deferred tax asset/ (Net deferred tax liability)(1e-1f) | \$ 1,553,352 | \$ (690,178) | \$ 863,174 | \$ 1,403,890 | \$ (614,005) | \$ 789,885 | \$ 149,462 | \$ (76,173) | \$ 73,289 |
| (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) | (2) | (3) |
|---|------------|--------------|----------------------|
| | 9/30/2018 | 12/31/2017 | (Col. 1-2) Change |
| 1. Current Income Tax | | | |
| a. Federal | \$ 317,290 | \$ (542,278) | \$ 859,568 |
| b. Foreign | - | - | - |
| c. Subtotal | 317,290 | (542,278) | 859,568 |
| d. Federal income tax on net capital gains | 114,808 | 221,373 | (106,565) |
| e. Utilization of capital loss carry-forwards | - | - | - |
| f. Other | - | - | - |
| g. Federal and foreign income taxes incurred | \$ 432,098 | \$ (320,905) | \$ 753,003 |

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

No significant changes.

E. Operating Loss and Tax Credit Carry-forwards

- At September 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 | \$460,244 |
| 2017 | \$0 |

- 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 SEPTEMBER 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 \$40,000,000 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 \$ 40,000,000

2. Prior Year

| | 1 Total 2+3 | 2 General Account | 3 Protected Cell Accounts |
|--------------------------------|-------------------|-------------------------|---------------------------------|
| (a) Membership Stock - Class A | \$ - | \$ - | \$ - |
| (b) Membership Stock - Class B | 87,811 | 87,811 | - |
| (c) Activity Stock | - | - | - |
| (d) Excess Stock | 8,689 | 8,689 | - |
| (e) Aggregate Total (a+b+c+d) | \$ 96,500 | \$ 96,500 | \$ - |

(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer \$ 38,000,000

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

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

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

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

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

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

3. Collateral Pledged to FHLB

Not applicable.

4. Borrowing from FHLB

Not applicable.

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

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

E. Defined Contribution Plan - No significant changes.

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

F. Multiemployer Plans - None to report.

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

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

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

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

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

15. Leases - No significant changes.

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

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

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

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

20. Fair Value Measurements

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

(1) Assets Measured at Fair Value

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Total |
|---|--------------|--------------|---------|--------------|
| a. Assets at Fair Value | | | | |
| Perpetual Preferred Stock | | | | |
| Industrial and Misc | \$ - | \$ - | \$ - | \$ - |
| Parent, Subsidiaries and Affiliates | - | - | - | - |
| Total Perpetual Preferred Stocks | \$ - | \$ - | \$ - | \$ - |
| Bonds | | | | |
| U.S. Governments | \$ - | \$ - | \$ - | \$ - |
| Industrial and Misc | - | 1,025,081 | - | 1,025,081 |
| Hybrid Securities | - | - | - | - |
| Parent, Subsidiaries and Affiliates | - | - | - | - |
| Total bonds | \$ - | \$ 1,025,081 | \$ - | \$ 1,025,081 |
| Common stock | | | | |
| Industrial and Misc | \$ 7,010,862 | \$ 96,500 | \$ 248 | \$ 7,107,610 |
| Parent, Subsidiaries and Affiliates | - | - | - | - |
| Total common stock | \$ 7,010,862 | \$ 96,500 | \$ 248 | \$ 7,107,610 |
| Derivative assets | | | | |
| Interest rate contracts | \$ - | \$ - | \$ - | \$ - |
| Foreign exchange contracts | - | - | - | - |
| Credit Contracts | - | - | - | - |
| Commodity futures contracts | - | - | - | - |
| Commodity forward contracts | - | - | - | - |
| Total Derivatives | \$ - | \$ - | \$ - | \$ - |
| Separate account assets | \$ - | \$ - | \$ - | \$ - |
| Total assets at fair value | \$ 7,010,862 | \$ 1,121,581 | \$ 248 | \$ 8,132,691 |
| b. Liabilities at fair value | | | | |
| Derivative liabilities | \$ - | \$ - | \$ - | \$ - |
| Total liabilities at fair value | \$ - | \$ - | \$ - | \$ - |

STATEMENT AS OF SEPTEMBER 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 09/30/2018 |
|---------------------|---------------------------------|------------------------|--------------------------|---|--|-------------|-------------|-------------|-------------|------------------------------|
| a. Assets | | | | | | | | | | |
| Common Stock | \$ 253 | \$ - | \$ - | \$ - | \$ (5) | \$ - | \$ - | \$ - | \$ - | \$ 248 |
| Bonds | 79,500 | - | (79,500) | - | - | - | - | - | - | - |
| Total Assets | \$ 79,753 | \$ - | \$ (79,500) | \$ - | \$ (5) | \$ - | \$ - | \$ - | \$ - | \$ 248 |

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 | \$ 52,586,601 | \$ 53,025,973 | \$ - | \$ 52,586,601 | \$ - | \$ - |
| Preferred Stock | 685,687 | 632,702 | - | 685,687 | - | - |
| Common Stock | 7,107,610 | 7,107,610 | 7,010,862 | 96,500 | 248 | - |
| Cash Equivalents | 3,838,208 | 3,838,208 | 3,838,208 | - | - | - |
| Total | \$ 64,218,106 | \$ 64,604,492 | \$ 10,849,070 | \$ 53,368,788 | \$ 248 | \$ - |

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 November 2, 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 | \$ 23,930,311 |

(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 September 30, 2018, with a return of the unearned premium reserve.

STATEMENT AS OF SEPTEMBER 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 | \$ 24,209,944 | \$ 3,462,022 | \$ 35,068,079 | \$ 4,869,932 | \$ (10,858,135) | \$ (1,407,910) |
| b. All Other | 41,625 | 8,546 | 547,852 | 178,728 | (506,227) | \$ (170,181) |
| c. Total | \$ 24,251,569 | \$ 3,470,568 | \$ 35,615,931 | \$ 5,048,660 | \$ (11,364,362) | \$ (1,578,091) |

d. Direct Unearned Premium Reserve \$ 35,574,306

(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 | \$ 637,507 | \$ 438,946 | \$ 637,507 |
| b. Sliding Scale Adjustments | - | - | - | - |
| c. Other Profit Commissions Arrangements | - | (28,637) | - | (28,637) |
| d. Total | \$ 637,507 | \$ 410,310 | \$ 637,507 | \$ 410,310 |

(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 September 30, 2018, \$6,369,000 has been paid for claims and adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$7,108,000 as a result of re-estimation of unpaid claims and adjustment expenses. The company has recorded approximately \$79,000 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 September 30, 2018, the Company recorded a \$771,197 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.

29. Participating Policies - None to report.

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

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.

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 | 2 | 3 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? 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 | 2 | 3 | 4 | 5 | 6 |
|----------------|------------------------|-----|-----|------|-----|
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
| | | | | | |

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] 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 [X]
- 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 [X]
- 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 [X] 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 [X]
- 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 [X]
- 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 [X]
- 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 SEPTEMBER 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 [X] No []
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1 Name of Custodian(s) | 2 Custodian Address |
|----------------------------|--|
| 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 [X]
- 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 [X] 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 [X] 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 | FCPMTJRV55D8DX0SXH56 | SEC | NO..... |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 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 [X]

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:

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

5. Operating Percentages:

5.1 A&H loss percent %

5.2 A&H cost containment percent %

5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

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

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []

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

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

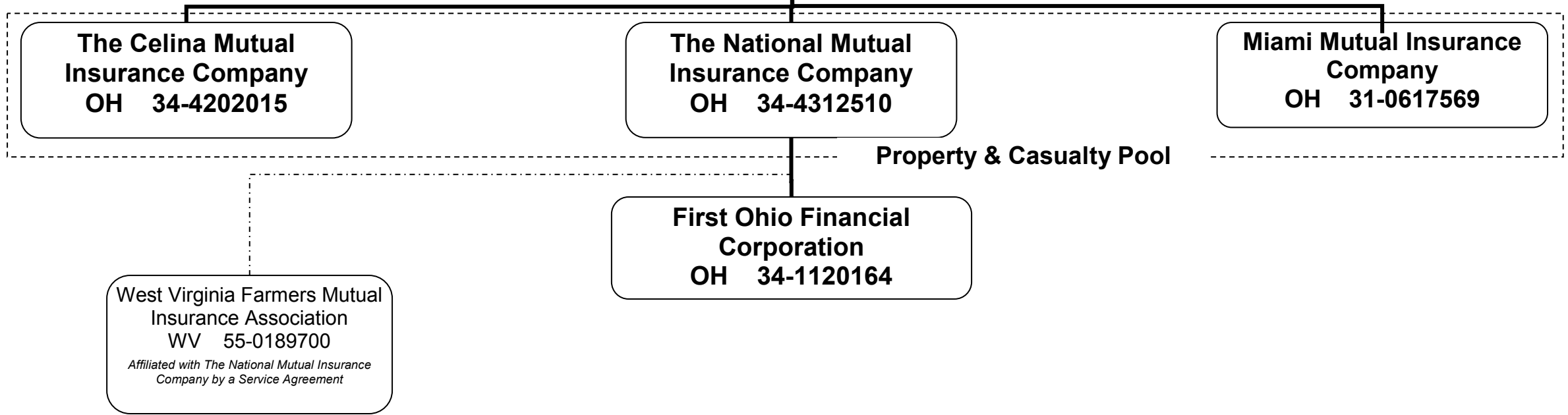
| States, etc. | 1 Active Status (a) | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | | |
|--|------------------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|------------|
| | | 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 | | | 803 | | | |
| 15. Indiana | IN | L | 17,635,998 | 14,768,056 | 7,689,789 | 8,049,603 | 6,869,431 | 5,879,031 |
| 16. Iowa | IA | L | 5,519,047 | 4,228,509 | 3,789,728 | 4,321,865 | 1,611,276 | 1,749,998 |
| 17. Kansas | KS | N | | | | | | |
| 18. Kentucky | KY | L | 3,042,316 | 2,807,144 | 1,822,294 | 2,176,750 | 525,377 | 1,609,180 |
| 19. Louisiana | LA | N | | | | | | |
| 20. Maine | ME | N | | | | | | |
| 21. Maryland | MD | N | | | | | | |
| 22. Massachusetts | MA | N | | | | | | |
| 23. Michigan | MI | N | | | 465 | 179,709 | 6,001 | 5,001 |
| 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 | 18,641,170 | 16,691,364 | 6,515,724 | 6,744,032 | 5,570,188 | 5,812,506 |
| 37. Oklahoma | OK | N | | | | | | |
| 38. Oregon | OR | N | | | | | | |
| 39. Pennsylvania | PA | L | | | 15,197 | 8,387 | 96,603 | 96,723 |
| 40. Rhode Island | RI | N | | | | | | |
| 41. South Carolina | SC | N | | | | | | |
| 42. South Dakota | SD | N | | | | | | |
| 43. Tennessee | TN | L | 10,214,734 | 7,543,526 | 3,840,326 | 4,664,441 | 3,458,442 | 2,504,905 |
| 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 | 280,907 | 220,849 | 38,548 | 47,798 | 18,713 | 11,927 |
| 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 | | 55,334,171 | 46,259,448 | 23,712,071 | 26,193,389 | 18,156,032 | 17,669,271 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. | XXX | | | | | | | |
| 58002. | XXX | | | | | | | |
| 58003. | XXX | | | | | | | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | XXX | | | | | | | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | XXX | | | | | | | |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 7
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
 D - Domestic Surplus Lines Insurer (DSLII) - Reporting entities authorized to write surplus lines in the state of domicile

R - Registered - Non-domiciled RRGs
 Q - Qualified - Qualified or accredited reinsurer
 N - None of the above - Not allowed to write business in the state 50

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



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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|------------|------------------------|-------------------|------------|--------------|-----|--|--|----------------------|----------------------------------|--|--|--|--|----------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domiciliary Location | Relationship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Required? (Y/N) | * |
| .0035 | Celina Insurance Group | 20176 | 34-4202015 | | | | The Celina Mutual Insurance Company | OH | | The National Mutual Insurance Company | Management | 0.000 | The National Mutual Insurance Company | N | |
| .0035 | Celina Insurance Group | 20184 | 34-4312510 | | | | The National Mutual Insurance Company | OH | IA | The National Mutual Insurance Company | Management | 0.000 | The National Mutual Insurance Company | N | |
| .0035 | Celina Insurance Group | 15431 | 55-0189700 | | | | West Virginia Farmers Mutual Insurance Association | WV | IA | The National Mutual Insurance Company | Management | 0.000 | The National Mutual Insurance Company | N | |
| .0035 | Celina Insurance Group | 16764 | 31-0617569 | | | | Miami Mutual Insurance Company | OH | IA | The National Mutual Insurance Company | Management | 0.000 | The National Mutual Insurance Company | N | |
| | | 00000 | 34-1120164 | | | | First Ohio Financial Corporation | OH | NIA | The National Mutual Insurance Company | Ownership | 100.000 | The National Mutual Insurance Company | N | |

NONE

| | |
|----------|-------------|
| Asterisk | Explanation |
| | |

STATEMENT AS OF SEPTEMBER 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 | 1,767,043 | 566,461 | 32.1 | 57.5 |
| 2. Allied Lines | 1,505,953 | 772,455 | 51.3 | 102.6 |
| 3. Farmowners multiple peril | 10,821,756 | 4,558,692 | 42.1 | 80.3 |
| 4. Homeowners multiple peril | 1,592,150 | 1,650,548 | 103.7 | 104.5 |
| 5. Commercial multiple peril | 8,992,159 | 3,743,493 | 41.6 | 74.0 |
| 6. Mortgage guaranty | | | | |
| 8. Ocean marine | | | | |
| 9. Inland marine | 937,529 | 112,991 | 12.1 | 48.7 |
| 10. Financial guaranty | | | | |
| 11.1 Medical professional liability - occurrence | | | | |
| 11.2 Medical professional liability - claims-made | | | | |
| 12. Earthquake | 180,091 | | | |
| 13. Group accident and health | | | | |
| 14. Credit accident and health | | | | |
| 15. Other accident and health | | | | |
| 16. Workers' compensation | 1,380,383 | 640,005 | 46.4 | 19.0 |
| 17.1 Other liability - occurrence | 1,649,712 | 467,170 | 28.3 | 4.8 |
| 17.2 Other liability - claims-made | | | | |
| 17.3 Excess workers' compensation | | | | |
| 18.1 Products liability - occurrence | 202,680 | 30,000 | 14.8 | 3.9 |
| 18.2 Products liability - claims-made | | | | |
| 19.1,19.2 Private passenger auto liability | 8,639,758 | 6,978,838 | 80.8 | 87.7 |
| 19.3,19.4 Commercial auto liability | 2,721,495 | 1,183,097 | 43.5 | 24.8 |
| 21. Auto physical damage | 9,263,451 | 5,072,843 | 54.8 | 61.6 |
| 22. Aircraft (all perils) | | | | |
| 23. Fidelity | | | | |
| 24. Surety | | | | |
| 26. Burglary and theft | 11,378 | | | |
| 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 | 49,665,539 | 25,776,594 | 51.9 | 68.4 |
| DETAILS OF WRITE-INS | | | | |
| 3401. | | | | |
| 3402. | | | | |
| 3403. | | | | |
| 3498. Summary of remaining write-ins for Line 34 from overflow page | | | | |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | | | |

PART 2 - DIRECT PREMIUMS WRITTEN

| Line of Business | 1 | 2 | 3 |
|---|-----------------|----------------------|-------------------------|
| | Current Quarter | Current Year to Date | Prior Year Year to Date |
| 1. Fire | 591,322 | 1,814,477 | 1,640,805 |
| 2. Allied Lines | 495,686 | 1,563,176 | 1,401,104 |
| 3. Farmowners multiple peril | 3,667,324 | 11,523,244 | 10,647,013 |
| 4. Homeowners multiple peril | 1,407,844 | 3,223,603 | 511,599 |
| 5. Commercial multiple peril | 3,341,955 | 9,897,134 | 8,477,974 |
| 6. Mortgage guaranty | | | |
| 8. Ocean marine | | | |
| 9. Inland marine | 355,028 | 1,106,659 | 890,895 |
| 10. Financial guaranty | | | |
| 11.1 Medical professional liability - occurrence | | | |
| 11.2 Medical professional liability - claims-made | | | |
| 12. Earthquake | 63,557 | 206,151 | 166,958 |
| 13. Group accident and health | | | |
| 14. Credit accident and health | | | |
| 15. Other accident and health | | | |
| 16. Workers' compensation | 497,854 | 1,564,424 | 1,442,133 |
| 17.1 Other liability - occurrence | 545,875 | 1,805,223 | 1,525,528 |
| 17.2 Other liability - claims-made | | | |
| 17.3 Excess workers' compensation | | | |
| 18.1 Products liability - occurrence | 85,174 | 209,044 | 199,085 |
| 18.2 Products liability - claims-made | | | |
| 19.1,19.2 Private passenger auto liability | 3,060,019 | 9,204,288 | 8,140,895 |
| 19.3,19.4 Commercial auto liability | 991,107 | 3,113,819 | 2,603,414 |
| 21. Auto physical damage | 3,386,995 | 10,091,337 | 8,602,951 |
| 22. Aircraft (all perils) | | | |
| 23. Fidelity | | | |
| 24. Surety | | | |
| 26. Burglary and theft | 4,390 | 11,592 | 9,094 |
| 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 | 18,494,130 | 55,334,171 | 46,259,448 |
| 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 SEPTEMBER 30, 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|---|---|--|--|--|--|---|--|--------------------------------------|---|---|--|---|
| Years in Which Losses Occurred | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1+2) | 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2018 Loss and LAE Payments (Cols. 4+5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols.7+8+9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12) |
| 1. 2015 + Prior | 1,233 | 1,144 | 2,376 | 843 | 4 | 847 | 826 | 4 | 787 | 1,616 | 437 | (350) | 87 |
| 2. 2016 | 1,624 | 1,141 | 2,764 | 1,264 | 56 | 1,320 | 915 | 26 | 647 | 1,587 | 555 | (412) | 143 |
| 3. Subtotals 2016 + Prior | 2,856 | 2,285 | 5,141 | 2,107 | 60 | 2,167 | 1,741 | 29 | 1,433 | 3,204 | 992 | (762) | 230 |
| 4. 2017 | 4,080 | 4,335 | 8,416 | 3,580 | 622 | 4,202 | 1,882 | 192 | 1,830 | 3,905 | 1,382 | (1,691) | (309) |
| 5. Subtotals 2017 + Prior | 6,937 | 6,620 | 13,557 | 5,687 | 682 | 6,369 | 3,623 | 221 | 3,263 | 7,108 | 2,374 | (2,453) | (79) |
| 6. 2018 | XXX | XXX | XXX | XXX | 14,602 | 14,602 | XXX | 3,981 | 3,701 | 7,681 | XXX | XXX | XXX |
| 7. Totals | 6,937 | 6,620 | 13,557 | 5,687 | 15,284 | 20,971 | 3,623 | 4,202 | 6,964 | 14,789 | 2,374 | (2,453) | (79) |
| 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. 34.2 | 2. (37.1) | 3. (0.6) |
| | | | | | | | | | | | | | Col. 13, Line 7 As a % of Col. 1 Line 8 |
| | | | | | | | | | | | | | 4. (0.2) |

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

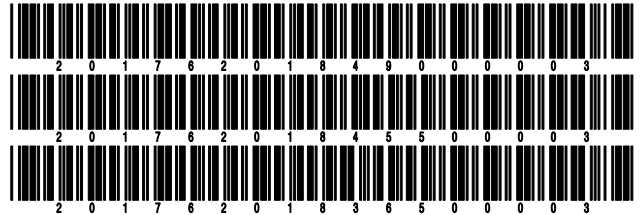
| | Response |
|--|----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | NO |
| 3. Will the Medicare Part D Coverage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

Explanations:

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Supplement A to Schedule T [Document Identifier 455]
3. Medicare Part D Coverage Supplement [Document Identifier 365]



NONE

STATEMENT AS OF SEPTEMBER 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 | 38,625 | 52,660 |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | 723,421 | 761,433 |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Line 9 minus Line 10) | 723,421 | 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 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 | 16,764,583 | 10,192,711 |
| 3. Accrual of discount | 20,058 | 18,665 |
| 4. Unrealized valuation increase (decrease) | 362,728 | 903,889 |
| 5. Total gain (loss) on disposals | 606,207 | 628,908 |
| 6. Deduct consideration for bonds and stocks disposed of | 12,744,237 | 10,105,899 |
| 7. Deduct amortization of premium | 405,095 | 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) | 60,766,284 | 56,162,040 |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | 60,766,284 | 56,162,040 |

STATEMENT AS OF SEPTEMBER 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) | 43,078,778 | 2,089,560 | 1,147,757 | (44,064) | 41,201,575 | 43,078,778 | 43,976,517 | 40,288,798 |
| 2. NAIC 2 (a) | 6,829,781 | 801,729 | 762,663 | 12,060 | 6,429,462 | 6,829,781 | 6,880,907 | 6,392,397 |
| 3. NAIC 3 (a) | 1,823,465 | 468,425 | 451,336 | (207,718) | 1,619,573 | 1,823,465 | 1,632,836 | 1,672,877 |
| 4. NAIC 4 (a) | 269,948 | 190,000 | 53,772 | 107,694 | 330,602 | 269,948 | 513,870 | 353,564 |
| 5. NAIC 5 (a) | | | 800 | 22,640 | 33,783 | | 21,840 | |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 52,001,972 | 3,549,714 | 2,416,328 | (109,388) | 49,614,995 | 52,001,972 | 53,025,970 | 48,707,636 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1 | 109,070 | | | | 226,025 | 109,070 | 109,070 | 226,025 |
| 9. NAIC 2 | 279,529 | | | | 256,159 | 279,529 | 279,529 | 256,159 |
| 10. NAIC 3 | 244,103 | | | | 244,103 | 244,103 | 244,103 | 243,983 |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | 632,702 | | | | 726,287 | 632,702 | 632,702 | 726,167 |
| 15. Total Bonds and Preferred Stock | 52,634,674 | 3,549,714 | 2,416,328 | (109,388) | 50,341,282 | 52,634,674 | 53,658,672 | 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 \$

S102

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | | 1,480,354 |
| 2. Cost of short-term investments acquired | | 26,324,023 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | | 27,804,377 |
| 7. Deduct amortization of premium | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | |
| 9. Deduct current year's other than temporary impairment recognized | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | | |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | |

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | 1 | 2 |
|---|--------------|---------------------------------|
| | Year To Date | Prior Year Ended December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year | 3,085,549 | 3,085,549 |
| 2. Cost of cash equivalents acquired | 27,452,335 | 3,085,549 |
| 3. Accrual of discount | | |
| 4. Unrealized valuation increase (decrease) | | |
| 5. Total gain (loss) on disposals | | |
| 6. Deduct consideration received on disposals | 26,699,677 | |
| 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) | 3,838,208 | 3,085,549 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 3,838,208 | 3,085,549 |

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

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

NONE

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

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

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

SCHEDULE D - PART 3

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--|--------------------------|---------|---------------|----------------------------|---------------------------|-------------|-----------|---|--|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation or Market Indicator (a) |
| 36179S-LS-4 | G2 MA3937 | | .08/07/2018 | CREDIT SUISSE | | 72,069 | 71,867 | .56 | 1 |
| 912828-4X-5 | US TREASURY N/B | | .09/27/2018 | GOLDMAN SACHS | | 247,803 | 250,000 | 532 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 319,872 | 321,867 | 588 | XXX |
| 3132XC-R7-2 | FG G67710 | | .09/12/2018 | J.P. MORGAN | | 219,335 | 221,446 | .280 | 1 |
| 3140FP-C9-8 | FN BE3695 | | .09/14/2018 | J.P. MORGAN | | 218,012 | 220,597 | .365 | 1 |
| 3140JB-S4-6 | FN BM4138 | | .09/14/2018 | J.P. MORGAN | | 223,975 | 220,140 | .416 | 1 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 661,322 | 662,183 | 1,061 | XXX |
| 00922R-AA-3 | AIR TRANSPORT SERVICES G | | .09/26/2018 | GOLDMAN SACHS | | 9,444 | 10,000 | .51 | 3 |
| 023135-AZ-9 | AMAZON.COM INC | | .08/07/2018 | WELLS FARGO SECURITIES LLC | | 72,778 | 75,000 | .974 | 1FE |
| 026874-CU-9 | AMERICAN INTL GROUP | | .07/24/2018 | J.P. MORGAN | | 104,692 | 100,000 | .745 | 2FE |
| 12669G-YP-0 | CIVIL 2005-10 A4 | | .08/01/2018 | CAPITALIZED INTEREST | | | .952 | | 5FM |
| 202795-JK-7 | COMMONWEALTH EDISON CO | | .07/24/2018 | SUMRIDGE PARTNERS | | 94,222 | 100,000 | 1,319 | 1FE |
| 208251-AE-8 | CONOCOPHILLIPS HLDG CO | | .09/21/2018 | BARCLAYS AMERICAN | | 93,809 | 75,000 | 2,317 | 1FE |
| 20826F-AQ-9 | CONOCOPHILLIPS COMPANY | | .09/07/2018 | FIRST TENNESSEE | | 80,950 | 75,000 | 1,815 | 1FE |
| 267475-AB-7 | DYCOM INDUSTRIES INC | | .07/25/2018 | VARIOUS | | 85,379 | 75,000 | .205 | 3FE |
| 29364W-AZ-1 | ENTERGY LOUISIANA LLC | | .09/07/2018 | DEUTSCHE BANK | | 71,433 | 75,000 | .65 | 1FE |
| 437076-BT-8 | HOME DEPOT INC | | .08/16/2018 | BANK AMERICA | | 70,827 | 75,000 | .910 | 1FE |
| 438516-BM-7 | HONEYWELL INTERNATIONAL | | .09/27/2018 | MORGAN STANLEY | | 72,157 | 75,000 | .567 | 1FE |
| 43940T-AA-7 | HOPE BANCORP INC | | .09/28/2018 | VARIOUS | | 138,597 | 145,000 | .988 | 3Z |
| 452327-AJ-8 | ILLUMINA INC | | .08/17/2018 | GOLDMAN SACHS | | 130,000 | 130,000 | | 2 |
| 483548-AF-0 | KAMAN CORP | | .09/18/2018 | VARIOUS | | 46,059 | 40,000 | .484 | 2FE |
| 548661-DM-6 | LOWES COS INC | | .08/06/2018 | MILLENNIUM ADVISORS | | 69,343 | 75,000 | .589 | 1FE |
| 682189-AP-0 | ON SEMICONDUCTOR CORP | | .09/27/2018 | VARIOUS | | 67,358 | 60,000 | .441 | 3FE |
| 697435-AC-9 | PALO ALTO NETWORKS | | .07/10/2018 | CITIGROUP GLOBAL MARKETS | | 190,000 | 190,000 | | 4FE |
| 713448-DY-1 | PEPSICO INC | | .07/26/2018 | GOLDMAN SACHS | | 95,754 | 100,000 | .875 | 1FE |
| 756109-AV-6 | REALTY INCOME CORP | | .09/07/2018 | R W PRESSPRICH | | 74,924 | 75,000 | 1,267 | 1FE |
| 797440-BU-7 | SAN DIEGO G & E | | .08/16/2018 | SCOTIA CAPITAL INC - US | | 92,858 | 100,000 | .660 | 1FE |
| 81762P-AC-6 | SERVIGENOW INC | | .07/02/2018 | EXCHANGE | | 74,681 | 70,000 | | 3 |
| 826919-AB-8 | SILICON LABORATORIES INC | | .09/26/2018 | VARIOUS | | 62,967 | 55,000 | .56 | 3 |
| 848637-AA-2 | SPLUNK INC | | .09/19/2018 | MORGAN STANLEY | | 30,000 | 30,000 | | 3Z |
| 87612E-BE-5 | TARGET CORP | | .09/07/2018 | US BANCORP INVESTMENTS INC | | 69,654 | 75,000 | .760 | 1FE |
| 913017-BV-0 | UNITED TECHNOLOGIES CORP | | .07/27/2018 | ROYAL BANK OF SCOTLAND US | | 49,436 | 50,000 | .258 | 2FE |
| 931142-EE-9 | WALMART INC | | .09/10/2018 | CREDIT SUISSE | | 75,431 | 75,000 | .578 | 1FE |
| AR8389-75-1 | GLENOCORE FUNDING LLC | | .07/17/2018 | CAPITAL MARKETS CORP | | 174,200 | 200,000 | | 2FE |
| 067901-AL-2 | BARRICK GOLD CORP | A | .08/14/2018 | R W PRESSPRICH | | 76,242 | 75,000 | 1,083 | 2FE |
| 89153V-AB-5 | TOTAL CAPITAL INTL SA | D | .09/07/2018 | MARKETAXESS | | 74,227 | 75,000 | .144 | 1FE |
| N83574-AE-8 | STMICROELECTRONICS NV | D | .09/07/2018 | UNIBANCO SEC | | 221,100 | 200,000 | .94 | 2FE |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 2,568,522 | 2,555,952 | 17,245 | XXX |
| 8399997. Total - Bonds - Part 3 | | | | | | 3,549,716 | 3,540,002 | 18,894 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 3,549,716 | 3,540,002 | 18,894 | XXX |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | | XXX | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | | XXX | | XXX |
| 9799997. Total - Common Stocks - Part 3 | | | | | | | XXX | | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | | XXX | | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | | XXX | | XXX |
| 9999999 - Totals | | | | | | 3,549,716 | XXX | 18,894 | XXX |

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

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

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|---|--------------------------------|---------|---------------|-------------------|---------------------------|---------------|---------------|---------------|---|--|---|---|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 36179S-2P-1 | G2 MA4382 | | 09/01/2018 | MBS PAYMENT | | 5,298 | 5,298 | 5,298 | | | | | | | 5,298 | | | | 62 | 04/20/2047 | 1 |
| 36179S-LS-4 | G2 MA3937 | | 09/01/2018 | MBS PAYMENT | | 1,080 | 1,080 | 1,083 | | | | | | | 1,080 | | | | 3 | 09/20/2046 | 1 |
| 36179T-AK-1 | G2 MA4510 | | 09/01/2018 | MBS PAYMENT | | 3,547 | 3,547 | 3,563 | | | (1) | | (1) | | | | | | 52 | 06/20/2047 | 1 |
| 36179T-G3-3 | G2 MA4718 | | 09/01/2018 | MBS PAYMENT | | 4,120 | 4,120 | 4,007 | | | 3 | | 3 | | | | | | 42 | 09/20/2047 | 1 |
| 36179T-JY-2 | G2 MA4779 | | 09/01/2018 | MBS PAYMENT | | 6,108 | 6,108 | 6,269 | | | (10) | | (10) | | | | | | 101 | 10/20/2047 | 1 |
| 36179T-NR-2 | G2 MA4900 | | 09/01/2018 | MBS PAYMENT | | 2,649 | 2,649 | 2,666 | | | (1) | | (1) | | | | | | 40 | 12/20/2047 | 1 |
| 36179T-SF-3 | G2 MA5018 | | 09/01/2018 | MBS PAYMENT | | 1,624 | 1,624 | 1,587 | | | 1 | | 1 | | | | | | 20 | 02/20/2048 | 1 |
| 36179T-V4-4 | G2 MA5135 | | 09/01/2018 | MBS PAYMENT | | 982 | 982 | 956 | | | | | | | | | | | 8 | 04/20/2048 | 1 |
| 36179T-XU-4 | G2 MA5191 | | 09/01/2018 | MBS PAYMENT | | 1,220 | 1,220 | 1,220 | | | | | | | | | | | 12 | 05/20/2048 | 1 |
| 36203H-SQ-5 | GN 349827 | | 09/01/2018 | MBS PAYMENT | | 806 | 806 | 820 | 808 | | (2) | | (2) | | | | | | 40 | 01/15/2023 | 1 |
| 3622A2-BN-1 | GN 783645 | | 09/01/2018 | MBS PAYMENT | | 6,083 | 6,083 | 6,417 | 6,132 | | (48) | | (48) | | | | | | 142 | 07/15/2023 | 1 |
| 36290S-CK-5 | GN 615774 | | 08/01/2018 | MBS PAYMENT | | 392 | 392 | 388 | 389 | | 3 | | 3 | | | | | | 10 | 09/15/2018 | 1 |
| 36296R-30-8 | GN 699307 | | 09/01/2018 | MBS PAYMENT | | 278 | 278 | 279 | 279 | | | | | | | | | | 11 | 10/15/2038 | 1 |
| 38373M-YH-7 | GNR 2007-12 C | | 09/01/2018 | MBS PAYMENT | | 1,349 | 1,349 | 1,410 | 1,410 | | (5) | | (5) | | | | | | 47 | 04/16/2041 | 1 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 35,536 | 35,536 | 35,963 | 8,961 | | (60) | | (60) | | 35,536 | | | | 590 | XXX | XXX |
| 31030L-BX-2 | ALABAMA ST INCENTIVES FING AUT | | 09/01/2018 | MATURITY | | 350,000 | 350,000 | 350,000 | 350,000 | | | | | | 350,000 | | | | 17,035 | 09/01/2018 | 1FE |
| 3128DY-HA-8 | FG D94725 | | 09/01/2018 | MBS PAYMENT | | 647 | 647 | 655 | 647 | | | | | | | | | | 26 | 07/01/2021 | 1 |
| 3128HB-CC-2 | FG E99067 | | 09/01/2018 | MBS PAYMENT | | 868 | 868 | 888 | 868 | | | | | | | | | | 29 | 10/01/2018 | 1 |
| 3128K2-C7-2 | FG A41894 | | 09/01/2018 | MBS PAYMENT | | 1,729 | 1,729 | 1,672 | 1,723 | | 6 | | 6 | | | | | | 59 | 01/01/2036 | 1 |
| 3128K5-WP-3 | FG A45154 | | 09/01/2018 | MBS PAYMENT | | 49 | 49 | 50 | 49 | | | | | | | | | | 2 | 05/01/2035 | 1 |
| 3128MF-KV-9 | FG G16408 | | 09/01/2018 | MBS PAYMENT | | 3,075 | 3,075 | 3,007 | 3,075 | | 3 | | 3 | | | | | | 25 | 01/01/2033 | 1 |
| 3128MM-KR-3 | FG G18303 | | 09/01/2018 | MBS PAYMENT | | 930 | 930 | 948 | 932 | | (2) | | (2) | | | | | | 28 | 03/01/2024 | 1 |
| 3128MM-XF-5 | FG G18677 | | 09/01/2018 | MBS PAYMENT | | 3,260 | 3,260 | 3,260 | 3,260 | | | | | | | | | | 49 | 02/01/2033 | 1 |
| 31294N-S2-6 | FG E04137 | | 09/01/2018 | MBS PAYMENT | | 7,371 | 7,371 | 7,707 | 7,406 | | (35) | | (35) | | | | | | 123 | 11/01/2027 | 1 |
| 31297F-JD-6 | FG A27460 | | 09/01/2018 | MBS PAYMENT | | 95 | 95 | 98 | 96 | | (1) | | (1) | | | | | | 4 | 10/01/2034 | 1 |
| 31307V-J2-3 | FG J38381 | | 09/01/2018 | MBS PAYMENT | | 2,494 | 2,494 | 2,483 | 2,494 | | 1 | | 1 | | | | | | 31 | 01/01/2033 | 1 |
| 31323G-C6-8 | FG Q02771 | | 09/01/2018 | MBS PAYMENT | | 2,570 | 2,570 | 2,671 | 2,575 | | (5) | | (5) | | | | | | 63 | 08/01/2041 | 1 |
| 3132KT-BL-7 | FG Q51774 | | 09/01/2018 | MBS PAYMENT | | 2,035 | 2,035 | 2,036 | 2,035 | | | | | | | | | | 33 | 10/01/2047 | 1 |
| 3136A6-TP-9 | FNR 2012-63 HB | | 09/01/2018 | MBS PAYMENT | | 5,047 | 5,047 | 5,141 | 5,057 | | (10) | | (10) | | | | | | 67 | 08/25/2041 | 1 |
| 3136A8-V6-4 | FNR 2012-113 PB | | 09/01/2018 | MBS PAYMENT | | 10,293 | 10,293 | 10,511 | 10,313 | | (20) | | (20) | | | | | | 135 | 10/25/2040 | 1 |
| 3136AA-IP-7 | FNR 2012-139 MC | | 09/01/2018 | MBS PAYMENT | | 6,827 | 6,827 | 6,978 | 6,842 | | (15) | | (15) | | | | | | 91 | 05/25/2042 | 1 |
| 3136AB-LF-8 | FNR 2012-148 KB | | 09/01/2018 | MBS PAYMENT | | 7,526 | 7,526 | 7,686 | 7,540 | | (14) | | (14) | | | | | | 101 | 03/25/2042 | 1 |
| 31371L-AP-4 | FN 254814 | | 07/01/2018 | MBS PAYMENT | | 3 | 3 | 3 | 3 | | | | | | | | | | 1 | 07/01/2018 | 1 |
| 31371L-BH-1 | FN 254840 | | 08/01/2018 | VARIOUS | | 80 | 80 | 81 | 80 | | | | | | | | | | 2 | 08/01/2018 | 1 |
| 31371L-CE-7 | FN 254869 | | 09/01/2018 | MBS PAYMENT | | 261 | 261 | 266 | 262 | | | | | | | | | | 9 | 09/01/2033 | 1 |
| 31371N-CJ-2 | FN 256673 | | 09/01/2018 | MBS PAYMENT | | 368 | 368 | 370 | 368 | | | | | | | | | | 14 | 04/01/2037 | 1 |
| 31371N-ON-8 | FN 257061 | | 09/01/2018 | MBS PAYMENT | | 535 | 535 | 532 | 534 | | | | | | | | | | 17 | 01/01/2023 | 1 |
| 3137A9-YB-6 | FHR 3838 AE | | 09/01/2018 | MBS PAYMENT | | 940 | 940 | 956 | 941 | | (2) | | (2) | | | | | | 15 | 11/15/2018 | 1 |
| 3137AS-VD-3 | FHR 4094 KA | | 09/01/2018 | MBS PAYMENT | | 8,529 | 8,529 | 8,611 | 8,539 | | (9) | | (9) | | | | | | 99 | 08/15/2041 | 1 |
| 3137AT-6B-3 | FHR 4098 HA | | 09/01/2018 | MBS PAYMENT | | 8,130 | 8,130 | 8,232 | 8,140 | | (10) | | (10) | | | | | | 108 | 05/15/2041 | 1 |
| 3137AT-6C-0 | FHR 4091 TH | | 09/01/2018 | MBS PAYMENT | | 8,821 | 8,821 | 9,058 | 8,844 | | (23) | | (23) | | | | | | 117 | 05/15/2041 | 1 |
| 3137AU-L2-3 | FHR 4102 CH | | 09/01/2018 | MBS PAYMENT | | 10,465 | 10,465 | 10,704 | 10,490 | | (24) | | (24) | | | | | | 141 | 11/15/2040 | 1 |
| 3137AY-YA-3 | FHR 4170 PE | | 09/01/2018 | MBS PAYMENT | | 8,235 | 8,235 | 8,428 | 8,256 | | (20) | | (20) | | | | | | 124 | 01/15/2033 | 1 |
| 3137GA-HR-1 | FHR 3743 PA | | 09/01/2018 | MBS PAYMENT | | 5,017 | 5,017 | 5,150 | 5,035 | | (18) | | (18) | | | | | | 83 | 12/15/2039 | 1 |
| 3138ER-YP-9 | FN AL9717 | | 09/01/2018 | MBS PAYMENT | | 8,344 | 8,344 | 8,799 | 8,385 | | (40) | | (40) | | | | | | 219 | 01/01/2047 | 1 |
| 3138UJ-K5-6 | FN AS8415 | | 09/01/2018 | MBS PAYMENT | | 6,522 | 6,522 | 6,527 | 6,522 | | (1) | | (1) | | | | | | 124 | 11/01/2046 | 1 |
| 3138UJ-XN-3 | FN AS8784 | | 09/01/2018 | MBS PAYMENT | | 3,325 | 3,325 | 3,235 | 3,325 | | 2 | | 2 | | | | | | 33 | 02/01/2047 | 1 |
| 31401J-D9-6 | FN 709428 | | 07/01/2018 | MBS PAYMENT | | 13 | 13 | 13 | 10 | | 2 | | 2 | | | | | | 1 | 07/01/2018 | 1 |
| 31402C-VZ-2 | FN 725232 | | 09/01/2018 | MBS PAYMENT | | 790 | 790 | 771 | 788 | | 2 | | 2 | | | | | | 26 | 03/01/2034 | 1 |
| 31402D-IP-2 | FN 725866 | | 09/01/2018 | MBS PAYMENT | | 820 | 820 | 797 | 819 | | 2 | | 2 | | | | | | 24 | 09/01/2034 | 1 |
| 31403C-BL-0 | FN 745275 | | 09/01/2018 | MBS PAYMENT | | 754 | 754 | 753 | 754 | | | | | | | | | | 25 | 02/01/2036 | 1 |
| 31403J-SA-5 | FN 750313 | | 09/01/2018 | MBS PAYMENT | | 224 | 224 | 228 | 225 | | | | | | | | | | 8 | 11/01/2033 | 1 |
| 31403K-G9-8 | FN 750924 | | 09/01/2018 | MBS PAYMENT | | 527 | 527 | 508 | 521 | | 6 | | 6 | | | | | | 14 | 10/01/2018 | 1 |
| 31405J-H4-9 | FN 790551 | | 09/01/2018 | MBS PAYMENT | | 2,366 | 2,366 | 2,398 | 2,367 | | (1) | | (1) | | | | | | 97 | 09/01/2034 | 1 |
| 31405M-L8-8 | FN 793351 | | 09/01/2018 | MBS PAYMENT | | 727 | 727 | 755 | 728 | | | | | | | | | | 33 | 08/01/2034 | 1 |
| 31405S-KJ-2 | FN 797797 | | 09/01/2018 | MBS PAYMENT | | 139 | 139 | 143 | 139 | | | | | | | | | | 6 | 04/01/2035 | 1 |
| 31409X-NT-2 | FN 881602 | | 09/01/2018 | MBS PAYMENT | | 213 | 213 | 217 | 214 | | | | | | | | | | 9 | 02/01/2036 | 1 |

E05

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

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|--|---------|---------------|---------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|---|---|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 3140EV-CA-3 | FN BC0964 | | 09/01/2018 | MBS PAYMENT | | 6,918 | 6,918 | 7,041 | 6,927 | | (9) | | (9) | | 6,918 | | | | 155 | 06/01/2046 | 1 |
| 3140FU-JJ-4 | FN BC4764 | | 09/01/2018 | MBS PAYMENT | | 3,967 | 3,967 | 3,849 | | 5 | | 5 | | 3,967 | | | | 60 | 10/01/2046 | 1 | |
| 3140FU-ZA-9 | FN BE8836 | | 09/01/2018 | MBS PAYMENT | | 1,453 | 1,453 | 1,416 | | 1 | | 1 | | 1,453 | | | | 15 | 03/01/2047 | 1 | |
| 3140GS-KW-1 | FN BH3908 | | 09/01/2018 | MBS PAYMENT | | 3,694 | 3,694 | 3,911 | 3,716 | | (22) | | (22) | 3,694 | | | | 98 | 08/01/2047 | 1 | |
| 3140GS-PD-8 | FN BH4019 | | 09/01/2018 | MBS PAYMENT | | 2,815 | 2,815 | 2,884 | | (4) | | (4) | | 2,815 | | | | 55 | 09/01/2047 | 1 | |
| 3140H1-V2-3 | FN BJ0632 | | 09/01/2018 | MBS PAYMENT | | 3,019 | 3,019 | 3,093 | | (3) | | (3) | | 3,019 | | | | 54 | 03/01/2048 | 1 | |
| 31416R-FA-6 | FN AA7360 | | 09/01/2018 | MBS PAYMENT | | 239 | 239 | 239 | 239 | | | | | 239 | | | | 7 | 01/01/2044 | 1 | |
| 31416R-HJ-5 | FN AA7432 | | 09/01/2018 | MBS PAYMENT | | 3,704 | 3,704 | 3,695 | 3,703 | | 1 | | 1 | 3,704 | | | | 108 | 06/01/2039 | 1 | |
| 31416Y-BX-5 | FN AB2753 | | 09/01/2018 | MBS PAYMENT | | 3,924 | 3,924 | 3,934 | 3,925 | | (2) | | (2) | 3,924 | | | | 95 | 04/01/2026 | 1 | |
| 31417A-VT-3 | FN AB4225 | | 09/01/2018 | MBS PAYMENT | | 7,944 | 7,944 | 8,367 | 7,978 | | (34) | | (34) | 7,944 | | | | 184 | 01/01/2024 | 1 | |
| 31417V-PZ-0 | FN AC8539 | | 09/01/2018 | MBS PAYMENT | | 912 | 912 | 935 | 915 | | (3) | | (3) | 912 | | | | 24 | 12/01/2024 | 1 | |
| 31418C-FD-1 | FN MA2863 | | 09/01/2018 | MBS PAYMENT | | 4,647 | 4,647 | 4,509 | | 6 | | 6 | | 4,647 | | | | 69 | 01/01/2047 | 1 | |
| 31419A-2T-3 | FN AE0785 | | 09/01/2018 | MBS PAYMENT | | 3,739 | 3,739 | 3,753 | 3,741 | | (2) | | (2) | 3,739 | | | | 75 | 01/01/2026 | 1 | |
| 92778H-AH-9 | VIRGINIA ST CLG BLDG AUTH EDUC | | 09/13/2018 | LOOP CAPITAL MARKETS, LLC | | 277,078 | 250,000 | 298,345 | 282,895 | | (4,813) | | (4,813) | 278,083 | | (1,005) | (1,005) | 13,056 | 09/01/2022 | 1FE | |
| 3199999 | Subtotal - Bonds - U.S. Special Revenues | | | | | 805,017 | 777,939 | 829,296 | 781,052 | | (5,104) | | (5,104) | 806,022 | | (1,005) | (1,005) | 33,303 | XXX | XXX | |
| 00912X-AK-0 | AIR LEASE CORP | | 08/21/2018 | VARIOUS | | 78,231 | 78,231 | 64,554 | 54,095 | | (2,863) | | (2,863) | 51,232 | | 26,999 | 26,999 | 1,397 | 12/01/2018 | 2Z | |
| 05949A-5A-4 | BOAIS 2005-4 1A1 | | 09/01/2018 | MBS PAYMENT | | 421 | 421 | 428 | 422 | 3 | | | 3 | 425 | | (4) | (4) | 15 | 05/25/2035 | 4FM | |
| 06606H-AN-4 | BBHE 1998-2 A7 | | 09/01/2018 | MBS PAYMENT | | 3 | 3 | 3 | 3 | | | | | 3 | | | | | 11/25/2028 | 4AM | |
| 126349-AF-6 | CSG SYSTEMS INTERNATIONAL | | 09/11/2018 | VARIOUS | | 130,760 | 125,000 | 134,688 | | | (855) | | (855) | 133,832 | | (3,072) | (3,072) | 2,570 | 03/15/2036 | 2FE | |
| 12667F-RY-3 | CIALT 2004-22CB 1A1 | | 09/01/2018 | MBS PAYMENT | | 1,243 | 1,243 | 1,257 | 1,255 | | | | 1,255 | | | (12) | (12) | 48 | 10/25/2034 | 1FM | |
| 12669G-VP-0 | CIVIL 2005-10 A4 | | 09/01/2018 | MBS PAYMENT | | 1,140 | 1,159 | 801 | 801 | 180 | | | 180 | 800 | | 340 | 340 | 44 | 05/25/2035 | 5FM | |
| 171779-AK-7 | CIENA CORP | | 07/06/2018 | CITIGROUP GLOBAL MARKETS | | 35,846 | 25,000 | 32,877 | 32,196 | | (1,356) | | (1,356) | 30,840 | | 5,006 | 5,006 | 593 | 12/15/2020 | 3FE | |
| 172973-4C-0 | OMSI 2005-8 1A5 | | 09/01/2018 | MBS PAYMENT | | 1,323 | 1,323 | 1,263 | 1,282 | | | | | 1,282 | | 40 | 40 | 44 | 11/25/2035 | 1FM | |
| 20826F-AQ-9 | CONOCOPHILLIPS COMPANY | | 09/21/2018 | (DOMESTIC) | | 80,492 | 75,000 | 80,950 | | | (27) | | (27) | 80,923 | | (432) | (432) | 1,959 | 03/15/2026 | 1FE | |
| 23242M-AD-3 | CIVIL 2006-S3 A4 | | 09/01/2018 | MBS PAYMENT | | 9,266 | 7,323 | 3,172 | 3,191 | | | | | 3,191 | | 6,075 | 6,075 | 349 | 01/25/2029 | 1FM | |
| 298736-AH-2 | EURONET WORLDWIDE INC | | 09/14/2018 | LLC | | 124,301 | 90,000 | 103,728 | 100,152 | | (2,639) | | (2,639) | 97,513 | | 26,789 | 26,789 | 1,282 | 10/01/2044 | 3FE | |
| 30254Q-AA-0 | FDIC 2013-R1 A | | 09/01/2018 | MBS PAYMENT | | 5,359 | 5,359 | 5,353 | 5,359 | | | | | 5,359 | | | | 39 | 03/25/2033 | 1 | |
| 393657-AK-7 | GREENRIER COS INC | | 08/03/2018 | VARIOUS | | 79,110 | 65,000 | 74,838 | | | (813) | | (813) | 74,025 | | 5,086 | 5,086 | 963 | 02/01/2024 | 3FE | |
| 452327-AF-6 | ILLUMINA INC | | 07/31/2018 | VARIOUS | | 148,251 | 115,000 | 123,296 | | | (2,853) | | (2,853) | 120,443 | | 27,808 | 27,808 | | 06/15/2019 | 2FE | |
| 45660N-SZ-4 | RAST 2004-A9 A9 | | 09/01/2018 | MBS PAYMENT | | 2,293 | 2,293 | 2,338 | 2,281 | | 13 | | 13 | 2,293 | | | | 87 | 12/25/2034 | 1FM | |
| 531229-AB-8 | LIBERTY MEDIA CORP | | 07/09/2018 | CITIGROUP GLOBAL MARKETS | | 6,406 | 5,000 | 4,757 | 4,826 | | 15 | | 15 | 4,841 | | 1,564 | 1,564 | 51 | 10/15/2023 | 4Z | |
| 55024U-AB-5 | LUMENTUM HOLDINGS INC | | 08/22/2018 | VARIOUS | | 56,089 | 45,000 | 48,783 | | | (280) | | (280) | 48,503 | | 7,586 | 7,586 | 50 | 03/15/2024 | 4FE | |
| 55608B-AA-3 | MACQUARIE INFRASTRUCTURE | | 08/09/2018 | VARIOUS | | 134,255 | 135,000 | 151,259 | 142,943 | | (3,177) | | (3,177) | 139,766 | | (5,511) | (5,511) | 4,168 | 07/15/2019 | 2FE | |
| 64828Y-AR-2 | NRZT 2014-2A A3 | | 09/01/2018 | MBS PAYMENT | | 3,022 | 3,022 | 3,094 | 3,030 | | (9) | | (9) | 3,022 | | | | 74 | 05/26/2054 | 1FE | |
| 749685-AT-0 | RPM INTERNATIONAL INC | | 09/13/2018 | MERRILL LYNCH | | 26,238 | 20,000 | 23,301 | 21,743 | | (422) | | (422) | 21,320 | | 4,917 | 4,917 | 340 | 12/15/2020 | 2FE | |
| 74973H-AB-3 | ARCONIC INC | | 07/16/2018 | MERRILL LYNCH | | 172,136 | 170,000 | 178,904 | 176,208 | | (1,931) | | (1,931) | 174,277 | | (2,141) | (2,141) | 2,095 | 10/15/2019 | 3Z | |
| 759950-FX-1 | RAMC 2005-4 A3 | | 09/01/2018 | MBS PAYMENT | | 2,906 | 2,906 | 2,906 | 2,906 | | | | | 2,906 | | | | 79 | 02/25/2036 | 1FM | |
| 81762P-AD-4 | SERVICENOW INC | | 07/02/2018 | EXCHANGE | | 74,681 | 70,000 | 75,391 | 75,305 | | (624) | | (624) | 74,681 | | | | 3Z | 06/01/2022 | 3Z | |
| 90131H-AM-7 | 21ST CENTURY FOX AMERICA | | 08/10/2018 | MATURITY | | 75,000 | 75,000 | 80,433 | 76,067 | | (1,067) | | (1,067) | 75,000 | | | | 6,188 | 08/10/2018 | 2FE | |
| 92343V-BM-5 | VERIZON COMMUNICATIONS | | 09/14/2018 | MATURITY | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | 50,000 | | | | 1,430 | 09/14/2018 | 2FE | |
| 958102-AN-5 | WESTERN DIGITAL CORP | | 09/25/2018 | CITIGROUP GLOBAL MARKETS | | 158,327 | 170,000 | 171,189 | | | (120) | | (120) | 171,069 | | (12,741) | (12,741) | 1,587 | 02/01/2024 | 2FE | |
| AM0397-50-6 | CIE GENERALE DES ESTABLI | D | 09/13/2018 | BARCLAYS AMERICAN | | 193,800 | 200,000 | 208,500 | 207,271 | | (1,303) | | (1,303) | 205,967 | | (12,167) | (12,167) | | 01/10/2022 | 1FE | |
| 8999999 | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | 1,650,899 | 1,510,052 | 1,628,063 | 961,155 | 183 | (20,311) | | (20,128) | 1,574,768 | | 76,130 | 76,130 | 25,452 | XXX | XXX | |
| 8399997 | Total - Bonds - Part 4 | | | | | 2,491,452 | 2,323,527 | 2,493,322 | 1,751,168 | 183 | (25,475) | | (25,292) | 2,416,326 | | 75,125 | 75,125 | 59,345 | XXX | XXX | |
| 8399998 | Total - Bonds - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999 | Total - Bonds | | | | | 2,491,452 | 2,323,527 | 2,493,322 | 1,751,168 | 183 | (25,475) | | (25,292) | 2,416,326 | | 75,125 | 75,125 | 59,345 | XXX | XXX | |
| 8999997 | Total - Preferred Stocks - Part 4 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999998 | Total - Preferred Stocks - Part 5 | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8999999 | Total - Preferred Stocks | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |

E05.1

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

SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | | |
|--|-------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|--|---|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|-----|-----|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Other Than Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) | | |
| 9799997. Total - Common Stocks - Part 4 | | | | | | | XXX | | | | | | | | | | | | | | XXX | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | | | XXX | | | | | | | | | | | | | | | XXX | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | | XXX | | | | | | | | | | | | | | | XXX | XXX |
| 9999999 - Totals | | | | | | 2,491,452 | XXX | 2,493,322 | 1,751,168 | 183 | (25,475) | | (25,292) | | 2,416,326 | | 75,125 | 75,125 | | 59,345 | 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



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

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 30, 2018

NAIC Group Code 0035

NAIC Company Code 20176

Company Name CELINA MUTUAL INSURANCE COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []

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

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: \$31,631

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. \$