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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

The Celina Mutual Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 1 Insurance Square (Street and Number)

Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code) , 419-586-5181 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 1 Insurance Square (Street and Number)

Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code) , 419-586-5181-8238 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Michael Stanley Kleinhenz (Name) , 419-586-5181-8238 (Area Code) (Telephone Number)

mike.kleinhenz@celinainsurance.com (E-mail Address) , 419-586-6068 (FAX Number)

OFFICERS

President	William West Montgomery	Treasurer	Michael Stanley Kleinhenz
Secretary	Suzanne Lynn Wells #		

OTHER

Robert Mark Shoenfelt, Sr. VP - CIIO	Vincent Miles Franz, Sr. VP - COO	Theodore Joseph Wissman, VP - Claims

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Mercer
SS:

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

William West Montgomery Chairman, President, CEO and General Manager	Suzanne Lynn Wells Secretary	Michael Stanley Kleinhenz Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this
day of October 2019

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
Accountant
February 28, 2022

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	57,896,581		57,896,581	56,086,582
2. Stocks:				
2.1 Preferred stocks	475,528		475,528	927,602
2.2 Common stocks	7,162,790		7,162,790	6,148,089
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)	725,403		725,403	746,675
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (2,319,170)), cash equivalents ($ 2,548,837) and short-term investments ($ ....)	229,667		229,667	1,331,639
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)	66,489,968		66,489,968	65,240,589
13. Title plants less $ .... charged off (for Title insurers only)				
14. Investment income due and accrued	475,710		475,710	426,069
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	2,845,680		2,845,680	3,095,912
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	10,917,515		10,917,515	10,292,719
15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	3,404,089		3,404,089	2,993,143
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	79,768		79,768	
18.2 Net deferred tax asset	875,893		875,893	1,130,392
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	181,126	67,145	113,980	132,632
21. Furniture and equipment, including health care delivery assets ($ ....)	230,484	230,484		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	3,086,556		3,086,556	100,628
24. Health care ($ ....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	440,930	264,667	176,264	158,410
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	89,055,422	562,296	88,493,126	83,598,196
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	89,055,422	562,296	88,493,126	83,598,196
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	176,264		176,264	158,410
2502. Prepaid expenses	264,667	264,667		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	440,930	264,667	176,264	158,410

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 5,718,503)	12,240,285	12,183,521
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,148,767	2,012,115
3.	Loss adjustment expenses	2,354,544	2,354,400
4.	Commissions payable, contingent commissions and other similar charges	522,127	690,235
5.	Other expenses (excluding taxes, licenses and fees)	163,856	171,103
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	369,270	431,141
7.1	Current federal and foreign income taxes (including $ .... on realized capital gains (losses))		137,464
7.2	Net deferred tax liability		
8.	Borrowed money $ .... and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 41,080,031 and including warranty reserves of $ .... and accrued accident and health experience rating refunds including $ .... for medical loss ratio rebate per the Public Health Service Act)	25,300,659	24,197,800
10.	Advance premium	924,706	654,822
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	5,937,362	4,842,129
13.	Funds held by company under reinsurance treaties		
14.	Amounts withheld or retained by company for account of others	54,660	51,911
15.	Remittances and items not allocated	74,312	98,696
16.	Provision for reinsurance (including $ .... certified)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	248	740
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities	69,861	
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)	50,160,655	47,826,078
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	50,160,655	47,826,078
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)	38,332,471	35,772,119
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)	38,332,471	35,772,119
38.	Totals (Page 2, Line 28, Col. 3)	88,493,126	83,598,196
	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 $ 63,317,902)	58,668,784	49,665,539	68,025,849
	1.2 Assumed (written $ 37,214,486)	36,144,340	34,210,522	46,283,833
	1.3 Ceded (written $ 64,241,885)	59,625,480	50,535,885	69,215,996
	1.4 Net (written $ 36,290,503)	35,187,644	33,340,176	45,093,686
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 20,386,861):			
	2.1 Direct	33,551,991	25,776,594	32,198,302
	2.2 Assumed	20,902,442	20,663,882	25,970,339
	2.3 Ceded	34,105,280	27,036,267	33,449,850
	2.4 Net	20,349,153	19,404,209	24,718,791
3.	Loss adjustment expenses incurred	2,985,389	2,799,741	3,926,251
4.	Other underwriting expenses incurred	11,770,846	11,187,798	15,162,673
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	35,105,388	33,391,748	43,807,715
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	82,257	(51,572)	1,285,971
	INVESTMENT INCOME			
9.	Net investment income earned	1,275,687	1,041,090	1,494,285
10.	Net realized capital gains (losses) less capital gains tax of $ 96,417	351,967	491,034	538,290
11.	Net investment gain (loss) (Lines 9 + 10)	1,627,654	1,532,124	2,032,575
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 21,301 amount charged off $ 70,428)	(49,128)	(44,812)	(57,571)
13.	Finance and service charges not included in premiums	328,188	327,743	443,419
14.	Aggregate write-ins for miscellaneous income	(4,260)	(7,954)	(8,909)
15.	Total other income (Lines 12 through 14)	274,801	274,977	376,939
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,984,712	1,755,528	3,695,485
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)	1,984,712	1,755,528	3,695,485
19.	Federal and foreign income taxes incurred	203,815	317,290	833,803
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,780,897	1,438,238	2,861,682
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	35,772,119	33,381,231	33,381,231
22.	Net income (from Line 20)	1,780,897	1,438,238	2,861,682
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 225,096	846,788	286,555	(533,526)
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(29,403)	149,462	198,684
27.	Change in nonadmitted assets	(37,929)	(67,218)	(135,953)
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)	2,560,352	1,807,037	2,390,887
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	38,332,471	35,188,269	35,772,119
	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	(9,142)	(10,980)	(14,294)
1402.	Miscellaneous Income	4,881	3,026	5,385
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(4,260)	(7,954)	(8,909)
3701.				
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	37,281,056	35,046,150	46,828,212
2.	Net investment income	1,578,456	1,401,631	2,023,131
3.	Miscellaneous income	274,801	274,977	376,939
4.	Total (Lines 1 to 3)	39,134,313	36,722,757	49,228,283
5.	Benefit and loss related payments	20,566,683	18,697,232	24,254,523
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	14,940,634	14,015,945	18,606,891
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 94,965 tax on capital gains (losses)	517,464	(5,576)	334,424
10.	Total (Lines 5 through 9)	36,024,781	32,707,601	43,195,838
11.	Net cash from operations (Line 4 minus Line 10)	3,109,532	4,015,156	6,032,445
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	12,108,254	12,537,737	15,748,887
	12.2 Stocks	725,114	206,500	930,582
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets		9,260	9,260
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	481		
	12.7 Miscellaneous proceeds	69,861	15,951	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,903,710	12,769,448	16,688,729
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	13,784,418	16,700,663	23,080,229
	13.2 Stocks	220,766	63,920	1,094,099
	13.3 Mortgage loans			
	13.4 Real estate	12,159	2,692	38,095
	13.5 Other invested assets		9,199	9,199
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,017,343	16,776,474	24,221,622
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)	(1,113,634)	(4,007,026)	(7,532,893)
	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)	(3,097,870)	566,876	1,427,432
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,097,870)	566,876	1,427,432
	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)	(1,101,972)	575,006	(73,017)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,331,639	1,404,656	1,404,656
	19.2 End of period (Line 18 plus Line 19.1)	229,667	1,979,663	1,331,639

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

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) State basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 1,780,897	$ 2,861,682
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,780,897	$ 2,861,682
SURPLUS					
(5) State basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 38,332,471	$ 35,772,119
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 38,332,471	$ 35,772,119

B. Use of Estimates in the Preparation of the 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.

NOTE 2 Accounting Changes and Corrections of Errors

None to Report.

NOTE 3 Business Combinations and Goodwill

None to Report.

NOTE 4 Discontinued Operations

None to Report.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate 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, 2019 is $11,623,679 with approximately 96% 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.

(4) Aggregate Values for Securities for Unrealized Losses are:

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 6,396
2. 12 Months or Longer	$ 29,274
b) The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 1,036,987
2. 12 Months or Longer	$ 2,330,392

NOTES TO FINANCIAL STATEMENTS

(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. 5GI Securities

None to Report.

Q. Short Sales

None to Report.

R. Prepayment Penalty and Acceleration Fees

None to Report.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

None to Report.

NOTE 7 Investment Income

No Significant Changes.

NOTE 8 Derivative Instruments

None to Report.

NOTE 9 Income Taxes

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

1.

	9/30/2019			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 1,712,511	$ 69,662	$ 1,782,173	$ 1,754,125	$ 69,662	$ 1,823,787	$ (41,614)		$ (41,614)
(b) Statutory Valuation Allowance Adjustment									
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 1,712,511	$ 69,662	$ 1,782,173	$ 1,754,125	$ 69,662	$ 1,823,787	$ (41,614)		$ (41,614)
(d) Deferred Tax Assets Nonadmitted									
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 1,712,511	$ 69,662	$ 1,782,173	$ 1,754,125	$ 69,662	$ 1,823,787	$ (41,614)		$ (41,614)
(f) Deferred Tax Liabilities	$ 139,340	$ 766,940	$ 906,280	$ 151,551	$ 541,844	$ 693,395	$ (12,211)	$ 225,096	$ 212,885
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 1,573,171	$ (697,278)	$ 875,893	$ 1,602,574	$ (472,182)	$ 1,130,392	$ (29,403)	$ (225,096)	$ (254,499)

2. Admission Calculation Components

No Significant Changes.

3. Ratio and Adjusted Capital

No Significant Changes.

4. Impact of Tax Planning Strategies

No Significant Changes.

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

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

On December 22, 2017, tax reform legislation was enacted through the Tax Cuts and Jobs Act, which significantly changed existing U.S. tax laws, including a reduction in the corporate tax rate from 35% to 21%. As a result of enactment of the legislation, the Company incurred a one-time surplus decrease of $488,976 in the 4th quarter of 2017, related to the remeasurement of deferred tax assets and liabilities. This reduction in surplus was comprised of a $912,199 decrease in net deferred tax assets, excluding unrealized capital gains, offset by a $423,223 decrease in deferred tax liabilities on unrealized capital gains.

The Tax Cuts and Jobs Act also provided for a change in the methodology employed to calculate loss reserves for tax purposes. Beginning January 1, 2018, insurers were required to apply the new IRS published tables, based on industry experience, using a higher interest rate assumption and longer payout patterns to discount these reserves. The Company recognized a $79,555 decrease in net deferred tax assets during 2018 as a result of this change in discounting of December 31, 2017 reserves.

	(1) 9/30/2019	(2) 12/31/2018	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 203,815	$ 833,803	$ (629,988)
(b) Foreign			
(c) Subtotal	$ 203,815	$ 833,803	$ (629,988)
(d) Federal income tax on net capital gains	$ 96,417	$ 135,966	$ (39,549)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	$ 300,232	$ 969,769	$ (669,537)

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

No Significant Changes.

E. Operating Loss and Tax Credit Carry-forwards

1. At September 30, 2019, the Company did not have any unused operating loss carry-forwards available to offset against future taxable income.

2. The following income tax expense for 2019 and 2018 is available for recoupment in the event of future net losses:

Year	Amount
2019	$385,810
2018	$912,337

3. The Company does 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.

H. Repatriation Transition Tax (RTT)

Not Applicable.

I. Alternative Minimum Tax (AMT) Credit

Not Applicable.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No Significant Changes.

NOTE 11 Debt

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 $44,000,000 after consideration of the FHLB's stock ownership and collateralization requirements. No borrowings have occurred.

(2) FHLB Capital Stock
a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 133,757	$ 133,757	
(c) Activity Stock			
(d) Excess Stock	$ 43	$ 43	
(e) Aggregate Total (a+b+c+d)	$ 133,800	$ 133,800	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 44,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 92,191	$ 92,191	
(c) Activity Stock			
(d) Excess Stock	$ 4,309	$ 4,309	
(e) Aggregate Total (a+b+c+d)	$ 96,500	$ 96,500	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 41,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

NOTES TO FINANCIAL STATEMENTS

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

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A						
2. Class B	$ 133,757	$ 133,757				

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(b) Total (Column 1)

(3) Collateral Pledged to FHLB

Not Applicable.

(4) Borrowing from FHLB

Not Applicable.

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

A. Defined Benefit Plan

None to Report.

B. None to Report.

C. The fair value of each class of plan assets

None to Report.

D. None to Report.

E. Defined Contribution Plan

No Significant Changes.

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 (INT 04-17)

None to Report.

NOTE 13 Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No Significant Changes.

NOTE 14 Liabilities, Contingencies and Assessments

No Significant Changes.

NOTE 15 Leases

No Significant Changes.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

None to Report.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

None to Report.

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

None to Report.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

None to Report.

NOTE 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.

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred Stock - Industrial & Misc					
Bonds - Industrial & Misc		$ 598,920			$ 598,920
Common Stock - Industrial & Misc	$ 7,028,883	$ 133,800	$ 107		$ 7,162,790
Total assets at fair value/NAV	$ 7,028,883	$ 732,720	$ 107		$ 7,761,710

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Total liabilities at fair value					

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Common Stock	$ 110				$ (3)					$ 107
Total Assets	$ 110				$ (3)					$ 107

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Liabilities										
Total Liabilities										

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)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$60,732,178	$57,896,581	$ -	$60,384,817	$ 347,362		
Preferred Stock	$ 457,198	$ 475,528	$ -	$ 457,198	$ -		
Common Stock	$ 7,162,790	$ 7,162,790	$ 7,028,883	$ 133,800	$ 107		
Cash Equivalents	$ 2,548,837	$ 2,548,837	$ 2,548,837	$ -	$ -		
Total	$70,901,003	$68,083,735	$ 9,577,720	$60,975,815	$ 347,469	$ -	$ -

D. Not Practicable to Estimate Fair Value

None to Report.

E. Investments measured using the NAV practical expedient pursuant to SSAP No. 100R-Fair Value

None to Report.

NOTE 21 Other Items

No Significant Changes.

NOTE 22 Events Subsequent

None to Report. Subsequent events have been considered through October 31, 2019.

NOTE 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	$	14,187,005

B. Reinsurance Recoverable in Dispute

None to Report.

NOTES TO FINANCIAL STATEMENTS

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, 2019, with a return of the unearned premium reserve.

	Assumed Reinsurance		Ceded Reinsurance		Net	
	(1) Premium Reserve	(2) Commission Equity	(3) Premium Reserve	(4) Commission Equity	(5) Premium Reserve	(6) Commission Equity
a. Affiliates	$ 25,300,659	$ 3,592,694	$ 40,411,322	$ 5,618,630	$(15,110,664)	$ (2,025,937)
b. All Other	$ 9,651	$ 2,326	$ 668,709	$ 213,616	$ (659,058)	$ (211,290)
c. Total	$ 25,310,310	$ 3,595,020	$ 41,080,031	$ 5,832,246	$(15,769,721)	$ (2,237,226)

d. Direct Unearned Premium Reserve $ 41,070,380

(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:

	(1) Direct	(2) Assumed	(3) Ceded	(4) Net
a. Contingent Commission	$ 797,975	$ 525,530	$ 797,975	$ 525,530
b. Sliding Scale Adjustments				
c. Other Profit Commission Arrangements		$ (3,403)		$ (3,403)
d. TOTAL	$ 797,975	$ 522,127	$ 797,975	$ 522,127

(3) The Company does not use protected cells as an alternative to traditional reinsurance.

D. Uncollectible Reinsurance

None to Report.

E. Commutation of Reinsurance Reflected in Income and Expenses.

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 Subject to Revocation

None to Report.

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

None to Report.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

None to Report.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

(A) Net reserves for losses and loss adjustment expenses as of December 31, 2018 were $14,538,000. As of September 30, 2019, $4,727,000 has been paid for claims and adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $9,415,000 as a result of re-estimation of unpaid claims and adjustment expenses. The company has recorded approximately $396,000 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.

NOTE 26 Intercompany 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, 2019, the Company recorded a $954,992 net balance payable to National for pooling of premiums, commissions, losses and loss adjustment expenses.

NOTE 27 Structured Settlements

No Significant Changes.

NOTE 28 Health Care Receivables

None to Report.

NOTE 29 Participating Policies

None to Report.

NOTE 30 Premium Deficiency Reserves

None to Report.

NOTES TO FINANCIAL STATEMENTS

NOTE 31 High Deductibles

None to Report.

NOTE 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.

NOTE 33 Asbestos/Environmental Reserves

No Significant Changes.

NOTE 34 Subscriber Savings Accounts

None to Report.

NOTE 35 Multiple Peril Crop Insurance

None to Report.

NOTE 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]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

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

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

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

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/11/2016

6.4 By what department or departments?
Ohio

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

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

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

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.

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. $

GENERAL INTERROGATORIES

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	549300Z0GI4KK37BDV40	SEC	NO
104751	Zazove & Associates, LLC	FCPMTJRVS5D8DX0SXH56	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 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? 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 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent %

   5.2 A&H cost containment percent %

   5.3 A&H expense percent excluding cost containment expenses %

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
19380	13-5124990	AMERICAN HOME ASSURANCE COMPANY	NY	Authorized		
00000	AA-1126609	LLOYD'S SYNDICATE NUMBER 609	GBR	Authorized		
00000	AA-1120156	LLOYD'S SYNDICATE NUMBER 1686	GBR	Authorized		
00000	AA-1120071	LLOYD'S SYNDICATE NUMBER 2007	GBR	Authorized		
00000	AA-1120184	LLOYD'S SYNDICATE NUMBER 3268	GBR	Authorized		
00000	AA-1126005	LLOYD'S SYNDICATE NUMBER 4000	GBR	Authorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 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			84			
15. Indiana IN	L	19,977,223	17,635,998	11,697,590	7,689,789	8,698,713	6,869,431
16. Iowa IA	L	6,473,166	5,519,047	4,316,059	3,789,728	1,758,905	1,611,276
17. Kansas KS	N						
18. Kentucky KY	L	3,263,079	3,042,316	1,366,197	1,822,294	398,523	525,377
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N			230	465	20,001	6,001
24. Minnesota MN	N						
25. Mississippi MS	N						
26. Missouri MO	N						
27. Montana MT	N						
28. Nebraska NE	N						
29. Nevada NV	N						
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	N						
33. New York NY	N						
34. North Carolina NC	N						
35. North Dakota ND	N						
36. Ohio OH	L	20,693,001	18,641,170	9,449,801	6,515,724	5,102,173	5,570,188
37. Oklahoma OK	N						
38. Oregon OR	N						
39. Pennsylvania PA	L			27,826	15,197	121,730	96,603
40. Rhode Island RI	N						
41. South Carolina SC	N						
42. South Dakota SD	N						
43. Tennessee TN	L	12,565,038	10,214,734	4,077,589	3,840,326	3,401,850	3,458,442
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	346,396	280,907	144,648	38,548	59,666	18,713
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	63,317,902	55,334,171	31,080,022	23,712,071	19,561,561	18,156,032
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 7

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

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

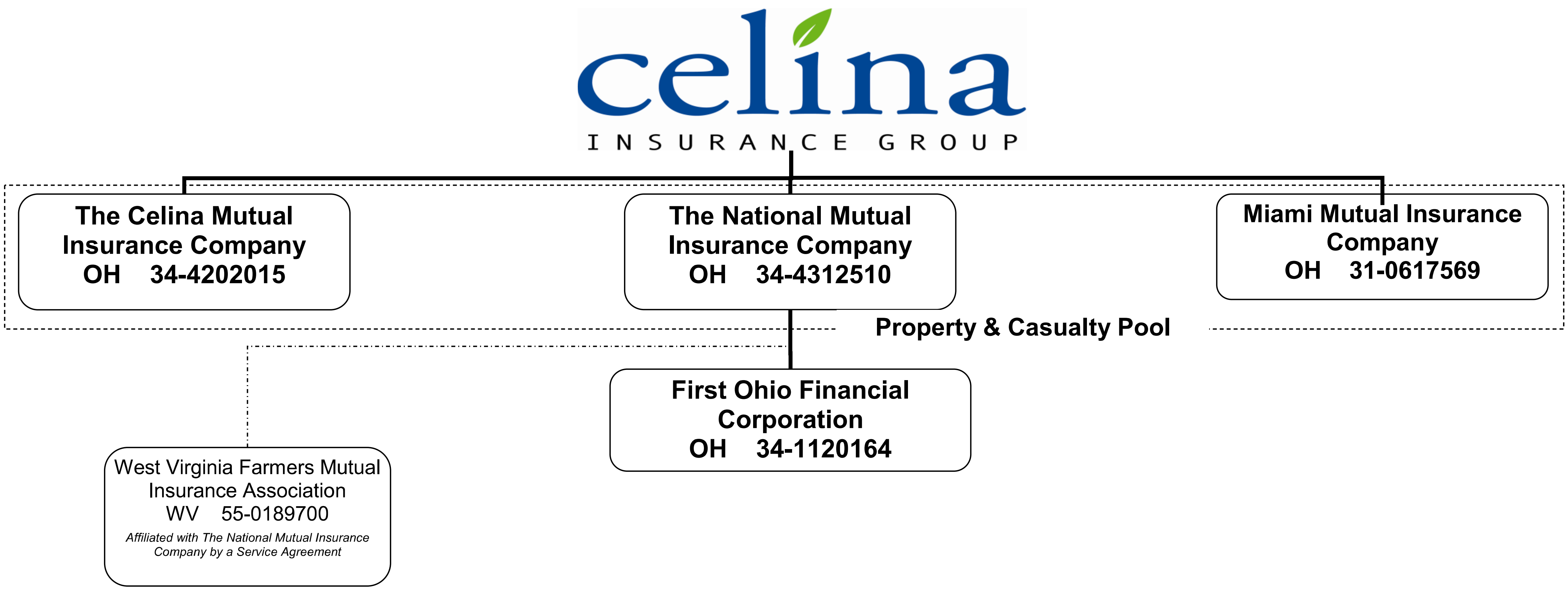
R - Registered - Non-domiciled RRGs

Q - Qualified - Qualified or accredited reinsurer

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

Schedule Y – Information Concerning Activities of Insurer Members Of a Holding Company Group

Part 1 – Organization Chart



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	

Asterisk	Explanation

NONE

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,866,712	313,354	16.8	32.1
2.	Allied Lines	1,928,531	1,037,999	53.8	51.3
3.	Farmowners multiple peril	11,770,301	7,618,447	64.7	42.1
4.	Homeowners multiple peril	4,083,970	2,440,470	59.8	103.7
5.	Commercial multiple peril	10,640,152	7,673,039	72.1	41.6
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	1,161,611	206,663	17.8	12.1
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	215,872			
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	1,628,888	551,746	33.9	46.4
17.1	Other liability - occurrence	1,961,402	91,464	4.7	28.3
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	183,025	20,025	10.9	14.8
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	9,391,381	5,675,555	60.4	80.8
19.3,19.4	Commercial auto liability	3,433,944	1,337,785	39.0	43.5
21.	Auto physical damage	10,390,373	6,585,445	63.4	54.8
22.	Aircraft (all perils)				
23.	Fidelity				
24.	Surety				
26.	Burglary and theft	12,621			
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	58,668,784	33,551,991	57.2	51.9
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	638,703	1,832,270	1,814,477
2.	Allied Lines	699,367	2,067,511	1,563,176
3.	Farmowners multiple peril	3,845,484	12,351,944	11,523,244
4.	Homeowners multiple peril	2,049,477	5,216,361	3,223,603
5.	Commercial multiple peril	3,957,716	11,598,859	9,897,134
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	426,493	1,343,019	1,106,659
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	73,319	235,425	206,151
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	622,858	1,814,732	1,564,424
17.1	Other liability - occurrence	682,963	2,107,669	1,805,223
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	73,638	180,185	209,044
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	3,160,054	9,633,631	9,204,288
19.3,19.4	Commercial auto liability	1,327,455	4,014,691	3,113,819
21.	Auto physical damage	3,671,655	10,907,798	10,091,337
22.	Aircraft (all perils)			
23.	Fidelity			
24.	Surety			
26.	Burglary and theft	6,181	13,808	11,592
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	21,235,363	63,317,902	55,334,171
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
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)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 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. 2016 + Prior	1,563	1,258	2,821	821	8	828	1,064	48	796	1,908	321	(406)	(84)
2. 2017	1,845	1,351	3,196	1,418	24	1,442	1,106	1	766	1,873	679	(560)	119
3. Subtotals 2017 + Prior	3,408	2,609	6,017	2,238	31	2,270	2,170	50	1,562	3,782	1,000	(966)	34
4. 2018	4,484	4,037	8,521	3,537	645	4,181	2,120	257	1,683	4,061	1,173	(1,451)	(279)
5. Subtotals 2018 + Prior	7,892	6,646	14,538	5,775	676	6,451	4,290	307	3,246	7,843	2,173	(2,417)	(244)
6. 2019	XXX	XXX	XXX	XXX	16,827	16,827	XXX	3,240	3,512	6,752	XXX	XXX	XXX
7. Totals	7,892	6,646	14,538	5,775	17,503	23,278	4,290	3,547	6,758	14,595	2,173	(2,417)	(244)
8. Prior Year-End Surplus As Regards Policyholders	35,772										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 27.5	2. (36.4)	3. (1.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 2 0 1 7 6 2 0 1 9 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455] — 2 0 1 7 6 2 0 1 9 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 2 0 1 7 6 2 0 1 9 3 6 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

NONE

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	746,675	761,433
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	12,159	38,095
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	33,431	50,774
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	725,403	746,675
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	725,403	746,675

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 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	63,162,274	56,162,040
2.	Cost of bonds and stocks acquired	14,005,184	24,174,328
3.	Accrual of discount	38,925	31,194
4.	Unrealized valuation increase (decrease)	1,071,884	(675,349)
5.	Total gain (loss) on disposals	447,903	674,621
6.	Deduct consideration for bonds and stocks disposed of	12,834,630	16,688,589
7.	Deduct amortization of premium	357,904	525,092
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	1,262	9,120
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	65,534,898	63,162,274
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	65,534,898	63,162,274

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)	46,680,497	3,810,900	2,617,052	(160,840)	47,132,611	46,680,497	47,713,505	46,689,367
2. NAIC 2 (a)	8,271,501	386,600	890,064	194,692	7,493,085	8,271,501	7,962,729	7,410,420
3. NAIC 3 (a)	1,465,615	672,395	425,487	(128,530)	1,245,207	1,465,615	1,583,993	1,350,872
4. NAIC 4 (a)	629,893	190,000	193,109	396	508,253	629,893	627,180	622,396
5. NAIC 5 (a)	13,082		4,779	869	13,411	13,082	9,172	13,527
6. NAIC 6 (a)								
7. Total Bonds	57,060,588	5,059,895	4,130,491	(93,413)	56,392,567	57,060,588	57,896,579	56,086,582
PREFERRED STOCK								
8. NAIC 1	176,251		48,608		219,102	176,251	127,643	252,887
9. NAIC 2	314,023	33,863			314,023	314,023	347,886	415,886
10. NAIC 3	115,227		117,207	1,980	258,811	115,227		258,829
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	605,501	33,863	165,815	1,980	791,936	605,501	475,529	927,602
15. Total Bonds and Preferred Stock	57,666,089	5,093,758	4,296,306	(91,433)	57,184,503	57,666,089	58,372,108	57,014,184

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

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

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of short-term investments acquired	47,197	
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	481	
6.	Deduct consideration received on disposals	47,191	
7.	Deduct amortization of premium	487	
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 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,069,161	3,085,549
2.	Cost of cash equivalents acquired	22,468,203	36,284,326
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	22,988,527	36,300,714
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)	2,548,837	3,069,161
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,548,837	3,069,161

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Ceiling Tile IT Office Area	Celina	OH	08/01/2019	T & D Interiors Inc				691
0199999. Acquired by Purchase								691
0399999 - Totals								691

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	Location 2 City	 3 State	4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances 9 Current Year's Depreciation	 10 Current Year's Other Than Temporary Impairment Recognized	 11 Current Year's Change in Encumbrances	 12 Total Change in Book/Adjusted Carrying Value (11-9-10)	 13 Total Foreign Exchange Change in Book/Adjusted Carrying Value	14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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 and Administrative Symbol/ Market Indicator (a)
912810-QA-9	US TREASURY N/B		08/19/2019	BANK AMERICA		94,778	75,000	43	1
912810-SJ-8	US TREASURY N/B		09/23/2019	BANK AMERICA		558,924	550,000	1,235	1
912828-Y9-5	US TREASURY N/B		08/15/2019	J.P. MORGAN		51,295	50,000	41	1
0599999. Subtotal - Bonds - U.S. Governments						704,997	675,000	1,319	XXX
31334Y-GE-1	FR QA1997		08/26/2019	WELLS FARGO SECURITIES LLC		254,961	250,000	583	1
31339S-E2-7	FR QA2853		09/16/2019	WELLS FARGO SECURITIES LLC		176,955	175,000	248	1
31418C-4W-1	FN MA3536		09/16/2019	MIZUHO SECURITIES		181,234	174,592	330	1
31418C-ZJ-6	FN MA3444		09/16/2019	J.P. MORGAN		182,846	173,558	369	1
31418D-BF-8	FN MA3637		08/21/2019	CITIGROUP GLOBAL MARKETS		232,007	225,952	549	1
31418D-ET-5	FN MA3745		09/16/2019	J.P. MORGAN		177,135	172,788	286	1
3199999. Subtotal - Bonds - U.S. Special Revenues						1,205,138	1,171,890	2,365	XXX
021369-AA-1	ALTAIR ENGINEERING INC		08/28/2019	VARIOUS		79,884	80,000	40	3Z
02156B-AE-3	ALTERYX INC		09/25/2019	VARIOUS		73,746	75,000	56	3Z
0258M0-EL-9	AMERICAN EXPRESS CREDIT		07/15/2019	MILLENNIUM ADVISORS		78,485	75,000	509	1FE
06051G-GA-1	BANK OF AMERICA CORP		08/19/2019	WELLS FARGO SECURITIES LLC		156,858	150,000	1,624	1FE
10373Q-AE-0	BP CAP MARKETS AMERICA		07/12/2019	MILLENNIUM ADVISORS		82,822	75,000	617	1FE
172967-KY-6	CITIGROUP INC		08/19/2019	AMHERST PIERPONT SECURITIES LLC		130,098	125,000	1,333	1FE
223622-AE-1	COWEN INC		09/27/2019	VARIOUS		116,551	105,000	891	2Z
252131-AG-2	DEXCOM INC		09/09/2019	VARIOUS		103,301	90,000	144	3Z
438516-BW-5	HONEYWELL INTERNATIONAL		09/25/2019	DAIWA CAPITAL MARKETS AMERICA, INC		76,114	75,000	235	1FE
44932K-AA-4	IAC FINANCECO 3 INC		07/30/2019	EXCHANGE		147,685	145,000	499	3Z
452327-AH-2	ILLUMINA INC		09/10/2019	VARIOUS		125,028	95,000	58	2FE
45765U-AA-1	INSIGHT ENTERPRS		08/13/2019	J.P. MORGAN		75,000	75,000		3Z
45867G-AA-9	INTERDIGITAL INC		08/23/2019	BARCLAYS AMERICAN		51,984	55,000	250	2Z
483548-AF-0	KAMAN CORP		08/01/2019	VARIOUS		52,117	45,000	300	2FE
571748-BG-6	MARSH & MCLENNAN COS INC		09/26/2019	CITIGROUP GLOBAL MARKETS		85,007	75,000	137	1FE
594918-BY-9	MICROSOFT CORP		07/15/2019	JANE STREET EXECUTION SERVICES LLC		205,961	195,000	2,878	1FE
629377-CG-5	NRG ENERGY INC		08/06/2019	VARIOUS		21,079	20,000	102	3Z
682189-AP-0	ON SEMICONDUCTOR CORP		08/06/2019	VARIOUS		34,974	30,000	152	3FE
697435-AD-7	PALO ALTO NETWORKS		08/07/2019	EXCHANGE		190,000	190,000	143	4FE
741503-AX-4	BOOKING HOLDINGS INC		07/11/2019	VARIOUS		17,123	15,000	45	1
848637-AC-8	SPLUNK INC		09/23/2019	EXCHANGE		30,000	30,000	3	3Z
848637-AD-6	SPLUNK INC		09/23/2019	EXCHANGE		106,725	100,000	25	3Z
91159H-HW-3	US BANCORP		08/14/2019	US BANCORP INVESTMENTS INC		129,690	125,000	177	1FE
927804-GB-4	VIRGINIA ELEC & POWER CO		09/26/2019	SUNTRUST ROBINSON HUMPHREY		102,762	100,000	639	1FE
95000U-2C-6	WELLS FARGO & COMPANY		09/30/2019	GOLDMAN SACHS		52,883	50,000	354	1FE
95000U-2D-4	WELLS FARGO & COMPANY		07/15/2019	J.P. MORGAN		108,065	100,000	1,994	1FE
22549J-Y9-5	CREDIT SUISSE AG LONDON	D	08/07/2019	CREDIT SUISSE		335,000	335,000		1FE
25155M-KU-4	DEUTSCHE BANK AG LONDON	D	09/18/2019	DEUTSCHE BANK		40,920	40,000	154	2FE
961214-DC-4	WESTPAC BANKING CORP	D	08/19/2019	JANE STREET EXECUTION SERVICES LLC		129,148	125,000	19	1FE
QJ9373-87-0	TOTAL SA	D	07/31/2019	JEFFERIES & CO		210,750	200,000	167	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,149,760	2,995,000	13,545	XXX
8399997. Total - Bonds - Part 3						5,059,895	4,841,890	17,229	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,059,895	4,841,890	17,229	XXX
00170F-20-9	AMG CAPITAL TRUST II		07/23/2019	CREDIT SUISSE	700.000	33,863	0.00		RP2FEU
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						33,863	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						33,863	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						33,863	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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol/ Market Indicator (a)
9899999. Total - Preferred and Common Stocks						33,863	XXX		XXX
9999999 - Totals						5,093,758	XXX	17,229	XXX

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

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
36179S-2P-1	G2 MA4382		09/01/2019	MBS PAYMENT		8,791	8,791	8,791	8,791						8,791				207	04/20/2047	1
36179S-LS-4	G2 MA3937		09/01/2019	MBS PAYMENT		3,872	3,872	3,883	3,873		(1)		(1)		3,872				91	09/20/2046	1
36179T-AK-1	G2 MA4510		09/01/2019	MBS PAYMENT		6,256	6,256	6,285	6,259		(3)		(3)		6,256				148	06/20/2047	1
36179T-G3-3	G2 MA4718		09/01/2019	MBS PAYMENT		7,001	7,001	6,809	6,987		15		15		7,001				142	09/20/2047	1
36179T-JY-2	G2 MA4779		09/01/2019	MBS PAYMENT		11,107	11,107	11,401	11,139		(31)		(31)		11,107				299	10/20/2047	1
36179T-NR-2	G2 MA4900		09/01/2019	MBS PAYMENT		6,689	6,689	6,733	6,693		(4)		(4)		6,689				159	12/20/2047	1
36179T-SF-3	G2 MA5018		09/01/2019	MBS PAYMENT		4,746	4,746	4,637	4,737		9		9		4,746				96	02/20/2048	1
36179T-V4-4	G2 MA5135		09/01/2019	MBS PAYMENT		2,761	2,761	2,688	2,755		6		6		2,761				56	04/20/2048	1
36179T-XU-4	G2 MA5191		09/01/2019	MBS PAYMENT		4,933	4,933	4,934	4,933						4,933				117	05/20/2048	1
36203H-SQ-5	GN 349827		09/01/2019	MBS PAYMENT		874	874	889	876		(2)		(2)		874				44	01/15/2023	1
3622A2-BN-1	GN 783645		09/01/2019	MBS PAYMENT		5,021	5,021	5,297	5,065		(43)		(43)		5,021				117	07/15/2027	1
36296R-3Q-8	GN 699307		09/01/2019	MBS PAYMENT		118	118	118	118						118				5	10/15/2038	1
38373M-YH-7	GNR 2007-12 C		09/01/2019	MBS PAYMENT		1,098	1,098	1,148	1,104		(6)		(6)		1,098				39	04/16/2041	1
912828-5T-3	US TREASURY N/B		09/11/2019	J.P. MORGAN		105,832	100,000	100,035			(2)		(2)		100,033		5,799	5,799	1,840	12/31/2025	1
912828-Y9-5	US TREASURY N/B		09/11/2019	BANK AMERICA		50,695	50,000	51,295			(13)		(13)		51,282		(587)	(587)	110	07/31/2026	1
0599999. Subtotal - Bonds - U.S. Governments						219,794	213,267	214,943	63,330		(75)		(75)		214,582		5,212	5,212	3,470	XXX	XXX
984657-GU-4	YAMHILL CNTY OR SCH DIST #29J		07/31/2019	CABRERA CAPITAL MARKETS		363,157	350,000	407,404	357,698		(3,051)		(3,051)		354,647		8,510	8,510	12,138	06/15/2020	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						363,157	350,000	407,404	357,698		(3,051)		(3,051)		354,647		8,510	8,510	12,138	XXX	XXX
3128K2-C7-2	FG A41894		09/01/2019	MBS PAYMENT		433	433	419	432		1		1		433				14	01/01/2036	1
3128K5-WP-3	FG A45154		09/01/2019	MBS PAYMENT		52	52	54	52						52				2	05/01/2035	1
3128MF-KV-9	FG G16408		09/01/2019	MBS PAYMENT		4,362	4,362	4,267	4,352		10		10		4,362				72	01/01/2033	1
3128MM-KR-3	FG G18303		09/01/2019	MBS PAYMENT		795	795	810	797		(2)		(2)		795				23	03/01/2024	1
3128MM-XF-5	FG G18677		09/01/2019	MBS PAYMENT		4,376	4,376	4,376	4,376						4,376				88	02/01/2033	1
31294N-S2-6	FG E04137		09/01/2019	MBS PAYMENT		5,740	5,740	6,002	5,765		(25)		(25)		5,740				97	11/01/2027	1
31297F-JD-6	FG A27460		09/01/2019	MBS PAYMENT		101	101	104	101						101				4	10/01/2034	1
31307V-J2-3	FG J38381		09/01/2019	MBS PAYMENT		2,674	2,674	2,662	2,673		1		1		2,674				54	01/01/2033	1
3132GG-CG-8	FG Q02771		09/01/2019	MBS PAYMENT		9,356	9,356	9,723	9,385		(29)		(29)		9,356				246	08/01/2041	1
3132XC-R7-2	FG G67710		09/01/2019	MBS PAYMENT		7,059	7,059	6,992	7,054		5		5		7,059				166	03/01/2048	1
3132XT-6L-7	FG Q51774		09/01/2019	MBS PAYMENT		2,889	2,889	2,891	2,890						2,889				69	10/01/2047	1
31334Y-GE-1	FR QA1997		09/01/2019	MBS PAYMENT		1,195	1,195	1,219							1,195				3	08/01/2049	1
3136A6-TP-9	FNR 2012-63 HB		09/01/2019	MBS PAYMENT		5,368	5,368	5,468	5,377		(9)		(9)		5,368				71	08/25/2041	1
3136A8-V6-4	FNR 2012-113 PB		09/01/2019	MBS PAYMENT		10,621	10,621	10,846	10,644		(23)		(23)		10,621				140	10/25/2040	1
3136AA-MP-7	FNR 2012-139 MC		09/01/2019	MBS PAYMENT		8,448	8,448	8,635	8,468		(20)		(20)		8,448				115	05/25/2042	1
3136AB-LF-8	FNR 2012-148 KB		09/01/2019	MBS PAYMENT		8,165	8,165	8,338	8,182		(17)		(17)		8,165				109	03/25/2042	1
31371L-CE-7	FN 254869		09/01/2019	MBS PAYMENT		129	129	131	129						129				5	09/01/2033	1
31371N-CJ-2	FN 256673		09/01/2019	MBS PAYMENT		263	263	264	263						263				10	04/01/2037	1
31371N-QN-8	FN 257061		09/01/2019	MBS PAYMENT		281	281	279	280						281				9	01/01/2023	1
3137AS-VD-3	FHR 4094 KA		09/01/2019	MBS PAYMENT		8,892	8,892	8,977	8,901		(9)		(9)		8,892				105	08/15/2041	1
3137AT-6B-3	FHR 4098 HA		09/01/2019	MBS PAYMENT		7,110	7,110	7,198	7,118		(8)		(8)		7,110				96	05/15/2041	1
3137AT-GC-0	FHR 4091 TH		09/01/2019	MBS PAYMENT		8,655	8,655	8,888	8,679		(24)		(24)		8,655				114	05/15/2041	1
3137AU-L2-3	FHR 4102 CH		09/01/2019	MBS PAYMENT		12,579	12,579	12,866	12,608		(29)		(29)		12,579				165	11/15/2040	1
3137AY-YA-3	FHR 4170 PE		09/01/2019	MBS PAYMENT		8,045	8,045	8,233	8,064		(19)		(19)		8,045				120	01/15/2033	1
3137GA-HR-1	FHR 3743 PA		09/01/2019	MBS PAYMENT		6,133	6,133	6,295	6,155		(22)		(22)		6,133				103	12/15/2039	1
3138ER-YP-9	FN AL9717		09/01/2019	MBS PAYMENT		17,289	17,289	18,231	17,363		(74)		(74)		17,289				479	01/01/2047	1
3138WJ-FK-9	FN AS8269		09/01/2019	MBS PAYMENT		16,461	16,461	15,538	16,403		58		58		16,461				332	11/01/2046	1
3138WJ-K5-6	FN AS8415		09/01/2019	MBS PAYMENT		8,311	8,311	8,317	8,311		(1)		(1)		8,311				162	11/01/2046	1
3138WJ-XN-3	FN AS8784		09/01/2019	MBS PAYMENT		4,553	4,553	4,431	4,547		6		6		4,553				91	02/01/2047	1
31402C-VZ-2	FN 725232		09/01/2019	MBS PAYMENT		671	671	654	669		1		1		671				22	03/01/2034	1
31402D-MP-2	FN 725866		09/01/2019	MBS PAYMENT		741	741	720	740		2		2		741				22	09/01/2034	1
31403C-6L-0	FN 745275		09/01/2019	MBS PAYMENT		642	642	641	642						642				22	02/01/2036	1
31403J-SA-5	FN 750313		09/01/2019	MBS PAYMENT		215	215	218	215						215				8	11/01/2033	1
31405J-H4-9	FN 790551		09/01/2019	MBS PAYMENT		114	114	116	114						114				4	09/01/2034	1
31405M-L8-8	FN 793351		09/01/2019	MBS PAYMENT		28	28	30	28						28				1	08/01/2034	1
31405S-KJ-2	FN 797797		09/01/2019	MBS PAYMENT		166	166	171	166						166				7	04/01/2035	1
31409X-NT-2	FN 881602		09/01/2019	MBS PAYMENT		3,708	3,708	3,764	3,717		(9)		(9)		3,708				174	02/01/2036	1

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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol /Market Indicator (a)
3140EV-CA-3	FN BC0964		09/01/2019	MBS PAYMENT		5,398	5,398	5,495	5,404		(6)		(6)		5,398				128	06/01/2046	1
3140F0-JJ-4	FN BC4764		09/01/2019	MBS PAYMENT		4,988	4,988	4,839	4,979		9		9		4,988				101	10/01/2046	1
3140FP-C9-8	FN BE3695		09/01/2019	MBS PAYMENT		8,921	8,921	8,816	8,914		7		7		8,921				210	06/01/2047	1
3140FU-ZA-9	FN BE8836		09/01/2019	MBS PAYMENT		1,826	1,826	1,778	1,823		2		2		1,826				38	03/01/2047	1
3140GS-KW-1	FN BH3908		09/01/2019	MBS PAYMENT		25,034	25,034	26,498	25,113		(79)		(79)		25,034				677	08/01/2047	1
3140GS-PD-8	FN BH4019		09/01/2019	MBS PAYMENT		6,753	6,753	6,918	6,765		(11)		(11)		6,753				182	09/01/2047	1
3140H1-V2-3	FN BJ0632		09/01/2019	MBS PAYMENT		7,074	7,074	7,248	7,087		(13)		(13)		7,074				191	03/01/2048	1
3140HM-ZA-5	FN BK7936		09/01/2019	MBS PAYMENT		6,312	6,312	6,353	6,314		(3)		(3)		6,312				165	11/01/2048	1
3140J8-6J-7	FN BM4472		09/01/2019	MBS PAYMENT		7,335	7,335	7,179	7,325		10		10		7,335				176	07/01/2048	1
3140J8-HZ-9	FN BM3847		09/01/2019	MBS PAYMENT		1,514	1,514	1,523	1,515		(1)		(1)		1,514				41	05/01/2048	1
3140J8-S4-6	FN BM4138		09/01/2019	MBS PAYMENT		4,758	4,758	4,841	4,764		(6)		(6)		4,758				134	06/01/2048	1
3140J9-KN-0	FN BM4800		09/01/2019	MBS PAYMENT		6,591	6,591	6,707	6,601		(9)		(9)		6,591				183	10/01/2048	1
3140J9-SN-2	FN BM5024		09/01/2019	MBS PAYMENT		13,720	13,720	13,645			1		1		13,720				107	11/01/2048	1
3140Q9-HW-6	FN CA2044		09/01/2019	MBS PAYMENT		10,789	10,789	11,183	10,821		(32)		(32)		10,789				324	07/01/2048	1
3140Q9-XM-0	FN CA2483		09/01/2019	MBS PAYMENT		3,985	3,985	4,148	4,000		(15)		(15)		3,985				123	10/01/2048	1
31416R-FA-6	FN AA7360		09/01/2019	MBS PAYMENT		1,675	1,675	1,666	1,675						1,675				45	01/01/2034	1
31416R-HJ-5	FN AA7432		09/01/2019	MBS PAYMENT		2,192	2,192	2,187	2,192						2,192				66	06/01/2039	1
31416Y-BX-5	FN AB2753		09/01/2019	MBS PAYMENT		3,609	3,609	3,618	3,610		(1)		(1)		3,609				85	04/01/2026	1
31417A-VT-3	FN AB4225		09/01/2019	MBS PAYMENT		7,237	7,237	7,623	7,264		(27)		(27)		7,237				167	01/01/2042	1
31417V-PZ-0	FN AC8539		09/01/2019	MBS PAYMENT		735	735	753	737		(2)		(2)		735				20	12/01/2024	1
31418C-FD-1	FN MA2863		09/01/2019	MBS PAYMENT		5,793	5,793	5,621	5,783		11		11		5,793				117	01/01/2047	1
31418D-BF-8	FN MA3637		09/01/2019	MBS PAYMENT		7,637	7,637	7,842							7,637				22	04/01/2049	1
31418D-CY-6	FN MA3686		09/01/2019	MBS PAYMENT		4,681	4,681	4,740			(3)		(3)		4,681				43	06/01/2049	1
31419A-2T-3	FN AE0785		09/01/2019	MBS PAYMENT		3,072	3,072	3,084	3,074		(2)		(2)		3,072				61	01/01/2026	1
3199999. Subtotal - Bonds - U.S. Special Revenues						328,249	328,249	333,073	301,420		(406)		(406)		328,249				6,730	XXX	XXX
02156B-AE-3	ALTERYX INC		09/04/2019	CREDIT SUISSE		32,855	30,000	30,000							30,000		2,855	2,855	20	08/01/2026	3Z
025816-BP-3	AMERICAN EXPRESS CO		07/15/2019	JANE STREET EXECUTION SERVICES LLC		74,862	75,000	74,903	74,940		18		18		74,957		(95)	(95)	1,178	10/30/2020	1FE
05949A-5A-4	BOAMS 2005-4 1A1		09/01/2019	MBS PAYMENT		3,672	3,090	3,131	3,071	37			37		3,109		564	564	101	05/25/2035	4FM
06606W-AN-4	BBHE 1998-2 A7		09/01/2019	MBS PAYMENT		1	1	1	1						1					11/25/2028	4Z
10373Q-AJ-9	BP CAP MARKETS AMERICA		07/12/2019	DEUTSCHE BANK		77,005	75,000	76,726	76,703		(265)		(265)		76,438		567	567	1,690	05/06/2022	1FE
12667F-RY-3	CWALT 2004-22CB 1A1		09/01/2019	MBS PAYMENT		1,066	1,066	1,079	1,077						1,077		(10)	(10)	43	10/25/2034	1FM
12669G-YP-0	CWHL 2005-10 A4		09/01/2019	MBS PAYMENT		469	7,033	4,787	3,885	894			894		4,779		(4,310)	(4,310)	289	05/25/2035	5FM
172973-4C-0	CMSI 2005-8 1A5		09/01/2019	MBS PAYMENT		284	284	271	275						275		9	9	10	11/25/2035	1FM
23242M-AD-3	CWL 2006-S3 A4		09/01/2019	MBS PAYMENT		7,321	6,889	2,984	3,002						3,002		4,319	4,319	329	01/25/2029	1FM
30254Q-AA-0	FDIC 2013-R1 A		09/01/2019	MBS PAYMENT		8,344	8,344	8,335	8,344						8,344				65	03/25/2033	1
393657-AK-7	GREENBRIER COS INC		09/10/2019	VARIOUS		123,739	130,000	137,868	127,830	8,864	(828)		8,036		135,866		(12,126)	(12,126)	4,066	02/01/2024	2FE
432748-AB-7	HILLTOP HOLDINGS INC		09/09/2019	MARKETAXESS		103,555	100,000	100,000	100,000						100,000		3,555	3,555	4,528	04/15/2025	2FE
44932F-AB-3	IAC FINANCECO 3 INC		07/30/2019	EXCHANGE		147,685	145,000	147,715			(30)		(30)		147,685				499	01/15/2030	3Z
452327-AH-2	ILLUMINA INC		07/01/2019	BANK AMERICA		38,816	25,000	33,123	32,420		(1,681)		(1,681)		30,739		8,077	8,077	69	06/15/2021	2FE
452327-AJ-8	ILLUMINA INC		07/19/2019	BARCLAYS AMERICAN		69,977	65,000	68,640	68,478		(430)		(430)		68,047		1,929	1,929		08/15/2023	2FE
45660N-5Z-4	RAST 2004-A9 A9		09/01/2019	MBS PAYMENT		6,065	6,065	6,183	6,040		25		25		6,065				224	12/25/2034	1FM
48129K-AE-0	JPMORGAN CHASE FINANCIAL		08/13/2019	PORALES PARTNERS LLC		221,288	220,000	220,000	220,000						220,000		1,288	1,288	434	05/01/2023	1FE
55616X-AH-0	MACYS RETAIL HLDGS INC		09/09/2019	SUMRIDGE PARTNERS		196,468	200,000	192,122	195,986		638		638		196,624		(156)	(156)	6,165	02/15/2023	2FE
63254A-AR-9	NATIONAL AUSTRALIA BK/NY		08/19/2019	JANE STREET EXECUTION SERVICES LLC		124,674	125,000	122,846	123,633		338		338		123,971		703	703	2,598	07/12/2021	1FE
64828Y-AR-2	NRZT 2014-2A A3		09/01/2019	MBS PAYMENT		1,582	1,582	1,620	1,587		(5)		(5)		1,582				39	05/26/2054	1FE
68389X-BA-2	ORACLE CORP		07/15/2019	US BANCORP INVESTMENTS INC		197,204	195,000	196,867	196,197		(253)		(253)		195,943		1,260	1,260	5,597	07/08/2021	1FE
697435-AC-9	PALO ALTO NETWORKS		08/07/2019	EXCHANGE		190,000	190,000	190,000	187,938	2,062			2,062		190,000				1,524	07/01/2023	4FE
759950-FX-1	RAMC 2005-4 A3		07/01/2019	MBS PAYMENT		712	712	712	712						712				15	02/25/2036	1FM
848637-AA-2	SPLUNK INC		09/23/2019	EXCHANGE		30,000	30,000	30,000	29,450	550			550		30,000				151	09/15/2023	3
848637-AB-0	SPLUNK INC		09/23/2019	EXCHANGE		106,725	100,000	107,289	18,479		(603)		(603)		106,725				1,131	09/15/2025	3
86359B-J2-8	SASC 2004-20 5A1		09/19/2019	PRIOR YEAR INCOME															21	11/25/2034	
868459-AD-0	SUPERNUS PHARMACEUTICALS		09/10/2019	VARIOUS		102,868	110,000	111,200			(124)		(124)		111,076		(8,208)	(8,208)	285	04/01/2023	3
880770-AG-7	TERADYNE INC		09/19/2019	VARIOUS		328,681	175,000	210,445	197,115		(4,696)		(4,696)		204,051		124,630	124,630	1,533	12/15/2023	2

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation and Administrative Symbol /Market Indicator (a)
91159H-HC-7	US BANCORP		08/14/2019	TORONTO DOMINION - US		127,788	125,000	132,814	129,589		(898)		(898)		128,691		(903)	(903)	3,448	03/15/2022	1FE
94974B-EV-8	WELLS FARGO & COMPANY		07/15/2019	CITIGROUP GLOBAL MARKETS		103,700	100,000	111,816	105,881		(1,400)		(1,400)		104,481		(781)	(781)	3,654	04/01/2021	1FE
958254-AA-2	WESTERN MIDSTREAM OPERAT		08/20/2019	MILLENNIUM ADVISORS		154,440	150,000	168,366	156,649		(1,912)		(1,912)		154,737		(297)	(297)	5,823	06/01/2021	2FE
822582-AS-1	SHELL INTERNATIONAL FIN	D	08/19/2019	CITIGROUP GLOBAL MARKETS		152,130	150,000	148,010	149,217		132		132		149,350		2,780	2,780	3,563	08/21/2022	1FE
86562M-AB-6	SUMITOMO MITSUI FINL GRP	D	08/22/2019	SMBC NIKKO SECURITIES AMERICA, INC.		252,805	250,000	247,215	247,766		649		649		248,415		4,391	4,391	7,070	03/09/2021	1FE
961214-DA-8	WESTPAC BANKING CORP	D	08/19/2019	CITIGROUP GLOBAL MARKETS		125,064	125,000	125,246	125,134		(32)		(32)		125,102		(39)	(39)	2,514	08/19/2021	1FE
EJ0220-33-9	SIEMENS FINANCIERINGSMAT	D	07/04/2019	BARCLAYS AMERICAN		262,500	250,000	283,125	256,959		(5,787)		(5,787)		251,172		11,328	11,328	3,690	08/16/2019	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,374,345	3,175,066	3,295,439	2,848,358	12,407	(17,144)		(4,737)		3,233,016		141,330	141,330	62,366	XXX	XXX
8399997. Total - Bonds - Part 4						4,285,545	4,066,582	4,250,859	3,570,806	12,407	(20,676)		(8,269)		4,130,494		155,052	155,052	84,704	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						4,285,545	4,066,582	4,250,859	3,570,806	12,407	(20,676)		(8,269)		4,130,494		155,052	155,052	84,704	XXX	XXX
G16962-20-4	BUNGE LTD		07/01/2019	CREDIT SUISSE	1,170.000	117,729	100.00	117,207	113,718	3,489			3,489		117,207		522	522	6,459		P3FEU
JV9572-72-0	LVMH MOET HENNESSY VUITT	D	07/19/2019	GOLDMAN SACHS	175.000	81,316	0.00	48,608	48,608						48,608		32,708	32,708			RP1U
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						199,045	XXX	165,815	162,326	3,489			3,489		165,815		33,230	33,230	6,459	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						199,045	XXX	165,815	162,326	3,489			3,489		165,815		33,230	33,230	6,459	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						199,045	XXX	165,815	162,326	3,489			3,489		165,815		33,230	33,230	6,459	XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks						199,045	XXX	165,815	162,326	3,489			3,489		165,815		33,230	33,230	6,459	XXX	XXX
9999999 - Totals						4,484,590	XXX	4,416,674	3,733,132	15,896	(20,676)		(4,780)		4,296,309		188,282	188,282	91,163	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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
			Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository	Code	Rate of Interest			First Month	Second Month	Third Month	*
Federal Home Loan Bank of Cincinnati Cincinnati, OH		1.640			2,405	2,409	3,864	XXX
American Trust & Savings Bank Dubuque, IA					46,346	28,402	18,670	XXX
First Financial Bank Celina, OH					(3,207,028)	(2,292,485)	(2,341,703)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			(3,158,277)	(2,261,674)	(2,319,170)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(3,158,277)	(2,261,674)	(2,319,170)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(3,158,277)	(2,261,674)	(2,319,170)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds								
31607A-88-5	FIDELITY TREASURY PORT-IS		09/27/2019	1.860		867,101	1,766	
38141W-29-9	GOLDMAN SACH FIN SQ TR OB-SV		09/30/2019	0.000		1,652,276	1	1,579
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,519,377	1,767	1,579
922906-30-0	VANGUARD FED MONEY MARKET		09/27/2019	1.950		29,460		
8699999. Subtotal - All Other Money Market Mutual Funds						29,460		
8899999 - Total Cash Equivalents						2,548,837	1,767	1,579

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended SEPTEMBER 30, 2019

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: $ 34,443

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. $